QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2015

LIFE AND ACCIDENT AND HEALTH

2015

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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2015

OF THE CONDITION AND AFFAIRS 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

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 Larkin Watson Fields (Name), 704-988-3691 (Area Code) (Telephone Number)
lfields@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

Robert Graham Leary EVP, President of Asset Management	Ronald Richard Pressman EVP, Chief Operating Officer	Edward Dinnage Van Dolsen EVP, President of Retirement & Individual Financial Services

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	James Robert Chambers #	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 20th day of July, 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 Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	182,844,155,931		182,844,155,931	180,086,454,048
2. Stocks:				
2.1 Preferred stocks	103,286,086		103,286,086	100,444,956
2.2 Common stocks	2,568,540,389	5,362,207	2,563,178,182	2,903,406,682
3. Mortgage loans on real estate:				
3.1 First liens	15,239,801,613		15,239,801,613	15,612,848,182
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	197,771,196		197,771,196	198,611,410
4.2 Properties held for the production of income (less $ ..... encumbrances)	1,800,335,292		1,800,335,292	1,767,609,245
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ 778,703,501), cash equivalents ($ .....) and short-term investments ($ 11,935,704)	790,639,205		790,639,205	1,541,827,250
6. Contract loans (including $ ..... premium notes)	1,572,659,835	61,459	1,572,598,376	1,555,357,220
7. Derivatives	230,325,308		230,325,308	218,499,645
8. Other invested assets	26,902,003,884	271,276,990	26,630,726,894	25,988,688,716
9. Receivables for securities	26,491,828		26,491,828	
10. Securities lending reinvested collateral assets	706,508,635		706,508,635	613,718,048
11. Aggregate write-ins for invested assets	16,222,828		16,222,828	28,839,002
12. Subtotals, cash and invested assets (Lines 1 to 11)	232,998,742,030	276,700,656	232,722,041,374	230,616,304,404
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	1,763,713,605		1,763,713,605	1,755,918,234
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,676,656		3,676,656	3,755,270
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	60,815,945	138,972	60,676,973	63,357,840
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				500,000
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	35,717,458	27,384,425	8,333,033	5,329,370
18.2 Net deferred tax asset	10,455,859,000	7,090,360,000	3,365,499,000	3,221,020,000
19. Guaranty funds receivable or on deposit	2,235,138		2,235,138	2,667,050
20. Electronic data processing equipment and software	495,682,605	461,994,368	33,688,237	41,753,795
21. Furniture and equipment, including health care delivery assets ($ .....)	52,366,996	52,366,996		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	136,065,170	107,353,377	28,711,793	41,712,119
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	565,692,090	144,730,750	420,961,340	351,058,176
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	246,570,566,693	8,161,029,544	238,409,537,149	236,103,376,258
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	28,521,890,866		28,521,890,866	26,530,814,055
28. Total (Lines 26 and 27)	275,092,457,559	8,161,029,544	266,931,428,015	262,634,190,313
DETAILS OF WRITE-INS				
1101. Derivative collateral - receivable	10,641,310		10,641,310	27,132,883
1102. Investments in process	5,105,348		5,105,348	1,388,554
1103. Receivable for securities lending	476,170		476,170	317,565
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	16,222,828		16,222,828	28,839,002
2501. Sundry receivables	442,088,928	21,127,588	420,961,340	351,058,176
2502. Prepaid expenses	109,630,360	109,630,360		
2503. Intangible asset - AML - SERP	9,753,112	9,753,112		
2598. Summary of remaining write-ins for Line 25 from overflow page	4,219,690	4,219,690		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	565,692,090	144,730,750	420,961,340	351,058,176

The failure of items to add to the totals shown throughout the statement is due to the rounding of figures to the nearest dollar.

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 190,160,741,264 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	190,160,741,264	188,450,066,708
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	24,150	16,037
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	994,906,749	949,280,434
4.	Contract claims:		
	4.1 Life	658,664,120	557,030,837
	4.2 Accident and health		
5.	Policyholders' dividends $ 2,086,707 and coupons $ ..... due and unpaid	2,086,707	1,710,441
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	1,171,754,246	1,940,155,869
	6.2 Dividends not yet apportioned (including $ ..... Modco)	769,324,583	
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 66 accident and health premiums	845,194	776,249
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ (6,930) ceded	(6,930)	
	9.4 Interest Maintenance Reserve	2,102,711,946	2,105,713,466
10.	Commissions to agents due or accrued-life and annuity contracts $ ..... , accident and health $ ..... and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	840,281,679	1,134,338,384
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)	8,493,122	5,489,930
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	34,605,477	51,311,365
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,108,721	717,798
17.	Amounts withheld or retained by company as agent or trustee	200,561,824	270,328,468
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	35,547,767	29,559,640
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	199,112,412	201,488,809
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,031,738,972	5,020,050,771
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	8,577,416	1,079,518
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	93,833,965	123,460,021
	24.09 Payable for securities	435,563,040	222,621,925
	24.10 Payable for securities lending	706,508,635	613,718,048
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	544,399,980	513,419,175
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	204,001,385,039	202,192,333,893
27.	From Separate Accounts Statement	28,510,945,096	26,521,912,443
28.	Total liabilities (Lines 26 and 27)	232,512,330,135	228,714,246,336
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	4,000,000,000	4,000,000,000
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	30,416,047,880	29,916,893,977
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 10,945,769 in Separate Accounts Statement)	34,416,597,880	33,917,443,977
38.	Totals of Lines 29, 30 and 37	34,419,097,880	33,919,943,977
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	266,931,428,015	262,634,190,313
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	362,321,427	335,256,569
2502.	Derivative collateral - payable	159,856,126	155,899,094
2503.	Deferred gain on asset transfer with affiliate	71,209,927	71,407,244
2598.	Summary of remaining write-ins for Line 25 from overflow page	(48,987,500)	(49,143,732)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	544,399,980	513,419,175
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Conting. res. for invest. losses, annuity and insurance mort. and other risks **	30,416,047,880	29,916,893,977
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	30,416,047,880	29,916,893,977

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $84,810,859 and for the Access account is $9,272,167.

Note for line 6.1: Because TIAA operates without profit to the corporation or its stockholders, excess earnings which exceeded the amount contained on line 6.1 of prior year's statements were credited to policyholders as Additional Amounts during the year. Additional Amounts are referred to as policyholder's dividends throughout this statement.

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	5,695,126,650	5,547,346,824	11,185,673,230
2.	Considerations for supplementary contracts with life contingencies	387,514,832	332,246,745	720,478,708
3.	Net investment income	5,322,545,025	5,415,971,628	11,070,478,168
4.	Amortization of Interest Maintenance Reserve (IMR)	149,665,055	102,973,393	182,134,560
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	2,044,158	1,390,861	3,369,842
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	96,050,767	85,664,639	176,484,400
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,197,399,674	1,237,584,250	2,858,241,793
9.	Totals (Lines 1 to 8.3)	12,850,346,161	12,723,178,340	26,196,860,701
10.	Death benefits	40,441,726	39,950,382	72,068,891
11.	Matured endowments (excluding guaranteed annual pure endowments)	60,455	37,778	78,352
12.	Annuity benefits	3,647,197,957	3,496,165,259	7,321,812,920
13.	Disability benefits and benefits under accident and health contracts	3,610,213	3,822,228	7,299,085
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3,200,884,868	2,820,871,867	6,185,297,408
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	12,782,658	13,354,520	28,413,888
18.	Payments on supplementary contracts with life contingencies	65,358,594	63,846,155	139,452,067
19.	Increase in aggregate reserves for life and accident and health contracts	1,710,682,669	2,031,813,658	3,927,286,874
20.	Totals (Lines 10 to 19)	8,681,019,140	8,469,861,847	17,681,709,485
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)			
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	649,632,447	649,707,398	1,420,059,243
24.	Insurance taxes, licenses and fees, excluding federal income taxes	30,524,106	32,140,719	60,641,506
25.	Increase in loading on deferred and uncollected premiums	(565,160)	(775,243)	(948,008)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	869,831,911	902,242,643	1,676,115,648
27.	Aggregate write-ins for deductions	226,059,748	220,911,111	446,066,197
28.	Totals (Lines 20 to 27)	10,456,502,192	10,274,088,475	21,283,644,071
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,393,843,969	2,449,089,865	4,913,216,630
30.	Dividends to policyholders	1,611,328,970	1,762,456,039	3,589,386,297
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	782,514,999	686,633,826	1,323,830,333
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(12,741,190)	(3,656,527)	(36,993,337)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	795,256,189	690,290,353	1,360,823,670
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (excluding taxes of $ transferred to the IMR)	(215,770,140)	(124,945,569)	(376,569,316)
35.	Net income (Line 33 plus Line 34)	579,486,049	565,344,784	984,254,354
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	33,919,943,977	30,779,125,419	30,779,125,419
37.	Net income (Line 35)	579,486,049	565,344,784	984,254,354
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	207,373,245	1,000,815,389	484,966,540
39.	Change in net unrealized foreign exchange capital gain (loss)	(218,635,354)	57,370,104	(148,234,175)
40.	Change in net deferred income tax	(213,606,000)	(371,294,000)	(446,897,000)
41.	Change in nonadmitted assets	255,385,396	435,612,772	593,553,835
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(11,688,201)	(491,450,958)	(386,765,279)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			2,000,000,000
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(99,161,232)	3,844,368	59,940,283
54.	Net change in capital and surplus for the year (Lines 37 through 53)	499,153,903	1,200,242,459	3,140,818,558
55.	Capital and surplus, as of statement date (Lines 36 + 54)	34,419,097,880	31,979,367,878	33,919,943,977
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	705,145,111	754,546,169	1,782,717,952
08.302.	Consideration on annuity product rollovers	408,719,663	404,339,612	917,505,994
08.303.	Policyholder reinvestment of annuity benefits	45,757,960	44,051,318	85,881,158
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	37,776,940	34,647,151	72,136,689
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,197,399,674	1,237,584,250	2,858,241,793
2701.	Miscellaneous deductions	226,820,598	220,909,466	446,072,863
2702.	Miscellaneous fines and penalties	(760,850)	1,645	(6,666)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	226,059,748	220,911,111	446,066,197
5301.	Post retirement benefit obligation liability	(156,232)	3,844,368	59,940,283
5302.	Prior year income (Surplus) adjustment	(99,005,000)		
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(99,161,232)	3,844,368	59,940,283

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	6,540,506,468	6,332,345,920	12,914,313,728
2.	Net investment income	5,166,465,197	5,250,740,426	10,742,398,357
3.	Miscellaneous income	133,827,707	120,311,790	248,621,089
4.	Total (Lines 1 to 3)	11,840,799,372	11,703,398,136	23,905,333,175
5.	Benefit and loss related payments	6,878,755,793	6,365,646,866	13,735,679,097
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	867,207,050	898,469,485	1,672,688,828
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,264,576,416	1,016,873,021	1,561,157,797
8.	Dividends paid to policyholders	904,884,633	901,958,218	1,801,378,716
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(9,737,527)	75,507	(31,751,051)
10.	Total (Lines 5 through 9)	9,905,686,365	9,183,023,097	18,739,153,386
11.	Net cash from operations (Line 4 minus Line 10)	1,935,113,007	2,520,375,039	5,166,179,788
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	10,122,551,173	9,637,219,694	24,289,491,131
	12.2 Stocks	351,793,727	151,871,431	206,563,813
	12.3 Mortgage loans	876,840,584	1,167,342,042	2,433,563,822
	12.4 Real estate	38,011,076		
	12.5 Other invested assets	1,207,448,493	736,394,423	2,473,077,429
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(15,739,550)	1,510,540	(25,726,002)
	12.7 Miscellaneous proceeds	386,998,814	366,693,337	391,351,576
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,967,904,317	12,061,031,468	29,768,321,769
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	12,811,524,825	10,573,595,079	23,043,397,067
	13.2 Stocks	63,277,749	225,803,660	473,872,796
	13.3 Mortgage loans	768,356,705	1,646,302,898	3,810,451,505
	13.4 Real estate	9,097,253	76,969,593	205,696,766
	13.5 Other invested assets	1,966,577,350	1,728,611,274	8,664,572,849
	13.6 Miscellaneous applications	123,159,387	639,566,412	613,435,300
	13.7 Total investments acquired (Lines 13.1 to 13.6)	15,741,993,269	14,890,848,916	36,811,426,283
14.	Net increase (or decrease) in contract loans and premium notes	17,262,318	39,601,797	89,779,497
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,791,351,270)	(2,869,419,245)	(7,132,884,012)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			2,000,000,000
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	33,860,387	37,990,291	70,844,742
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	71,189,831	32,935,023	76,172,218
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	105,050,218	70,925,314	2,147,016,960
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(751,188,045)	(278,118,893)	180,312,737
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,541,827,250	1,361,514,513	1,361,514,513
	19.2 End of period (Line 18 plus Line 19.1)	790,639,205	1,083,395,621	1,541,827,250

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

20.0001. Bonds, stocks, mortgages, real estate, OIA acquired through corporate actions	1,653,469,639	1,396,130,706	3,101,484,096

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	146,959,774	155,682,867	311,011,016
3.	Ordinary individual annuities	2,818,980,849	2,822,582,322	5,651,577,469
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	2,729,267,028	2,569,207,035	5,223,355,631
7.	A & H - group	149,718	149,782	296,601
8.	A & H - credit (group and individual)			
9.	A & H - other	6,811,112	6,975,069	13,909,259
10.	Aggregate of all other lines of business			
11.	Subtotal	5,702,168,481	5,554,597,075	11,200,149,976
12.	Deposit-type contracts	144,071,722	140,233,901	285,800,119
13.	Total	5,846,240,203	5,694,830,976	11,485,950,095
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Teachers Insurance and Annuity Association of America ("TIAA" or the "Company") are presented on the basis of statutory accounting principles prescribed or permitted by the New York State Department of Financial Services ("NYSDF" or the "Department"). The Department requires insurance companies domiciled in the State of New York to prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP"), subject to any deviation prescribed or permitted by the Department ("New York SAP").

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

	06/30/2015	12/31/2014
Net Income, New York SAP	$ 579,486,049	$ 984,254,354
New York SAP Prescribed Practices:		
Additional Reserves for:		
Term Conversions	105,749	321,878
Deferred and Payout Annuities issued after 2000	58,886,286	93,734,950
Net Income, NAIC SAP	$ 638,478,084	$ 1,078,311,182
Capital and Contingency Reserves, New York SAP	$ 34,419,097,880	$ 33,919,943,977
New York SAP Prescribed Practices:		
Deferred Premium Asset Limitation	138,972	139,679
Additional Reserves for:		
Term Conversions	19,873,849	19,768,100
Deferred and Payout Annuities issued after 2000	4,142,910,632	4,084,024,346
Capital and Contingency Reserves, NAIC SAP	$ 38,582,021,333	$ 38,023,876,102

2. Accounting Changes and Corrections of Errors

No material change.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

D. Loan-Backed Securities

(1) The near-term prepayment assumptions for loan-backed and structured securities are based on historical averages drawing from performance experience for a particular transaction and may vary by security type. The long-term assumptions are adjusted based on expected performance.

(2) The following table represents OTTI on securities with the intent to sell as of June 30, 2015:

	1	2		3
	Amortized Cost Basis Before OTTI	OTTI Recognized in Loss 2a Interest	2b Non-interest	Fair Value 1-(2a+2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ 34,844,944	$ 110,424	$ 38,592	$ 34,695,928
Total 1st Quarter	$ 34,844,944	$ 110,424	$ 38,592	$ 34,695,928
OTTI recognized 2nd Quarter				
a. Intent to sell	$ 2,531,901	$ 627,814	$ 23,727	$ 1,880,360
Total 1st Quarter	$ 2,531,901	$ 627,814	$ 23,727	$ 1,880,360
Annual Aggregate Total		$ 738,238	$ 62,319	

NOTES TO FINANCIAL STATEMENTS

The Company did not recognize any OTTI on securities it lacked the ability to retain for a period of time sufficient to recover the amortized cost basis.

(3) The following table represents loan-backed and structured securities with a recognized OTTI in the period ended June 30, 2015, where the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj. Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value as of Impairment Date	Date of Financial Statement Where Reported
32051G2J3	$ 20,231,422	$ 20,109,493	$ (121,929)	$ 20,109,493	$ 20,874,169	3/31/2015
32052RAM2	6,575,012	6,504,040	(70,972)	6,504,040	7,127,035	3/31/2015
36185NA91	132,618	82,934	(49,684)	82,934	119,757	3/31/2015
36185NE63	295,263	219,529	(75,734)	219,529	301,838	3/31/2015
36185NW55	226,797	157,292	(69,505)	157,292	217,486	3/31/2015
57643MMH4	8,506,967	8,481,031	(25,936)	8,481,031	9,128,087	3/31/2015
61752JAF7	5,841,658	5,665,406	(176,252)	5,665,406	6,657,432	3/31/2015
76110WUL8	13,495,967	13,487,973	(7,994)	13,487,973	13,911,649	3/31/2015
93936HAL0	2,390,743	2,102,716	(288,027)	2,102,716	2,443,645	3/31/2015
02149FAH7	5,081,993	4,731,607	(350,386)	4,731,607	5,662,690	3/31/2015
12667GBA0	43,450,905	43,410,614	(40,291)	43,410,614	45,097,935	3/31/2015
16162WNB1	13,333,333	13,290,551	(42,782)	13,290,551	13,837,845	3/31/2015
32051GVL6	13,574,092	13,156,558	(417,534)	13,156,558	14,243,222	3/31/2015
12669E4V5	5,639,422	5,370,158	(269,264)	5,370,158	3,970,302	3/31/2015
36185NA83	901,876	811,894	(89,982)	811,894	769,376	3/31/2015
22541SAX6	6,927,128	6,844,439	(82,689)	6,844,439	5,763,170	3/31/2015
52521RAS0	2,581,281	2,564,259	(17,022)	2,564,259	2,327,129	3/31/2015
74951PDG0	953,343	720,115	(233,228)	720,115	862,867	3/31/2015
12667FMJ1	11,796,415	11,709,187	(87,228)	11,709,187	13,286,326	3/31/2015
05949AMN7	4,427,958	3,483,478	(944,480)	3,483,478	3,664,620	3/31/2015
12668AMH5	12,768,465	12,767,711	(754)	12,767,711	13,409,260	3/31/2015
17312FAD5	6,827,708	6,766,226	(61,482)	6,766,226	6,950,192	3/31/2015
32051GFL4	9,022,858	8,914,353	(108,505)	8,914,353	10,187,491	3/31/2015
21075WCJ2	308,330	304,334	(3,996)	304,334	414,494	3/31/2015
12498NAC7	4,307,161	4,268,778	(38,383)	4,268,778	3,472,555	3/31/2015
36298JAA1	13,376,784	12,671,638	(705,146)	12,671,638	16,111,620	3/31/2015
17312FAD5	6,406,817	6,295,604	(111,213)	6,295,604	6,398,796	6/30/2015
Total			$ **(4,490,398)**			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 194,314,626
2. 12 Months or Longer $ 222,209,107

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

1. Less than 12 Months $ 9,001,712,693
2. 12 Months or Longer $ 3,077,392,419

(5) The Company's management periodically reviews the investment portfolios and identifies investments which may have deteriorated in credit quality and are candidates for impairment. The Company develops cash flows as part of its impairment review process. Where the cash flows support the recovery of the principal balance, the Company concludes that the impairment is not other-than-temporary.

E. Repurchase Agreements and / or Securities Lending Transactions

(1) The Company has a repurchase program to sell and repurchase securities for the purposes of providing additional liquidity. For repurchase agreements, the Company's policy requires a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral.

The Company has a securities lending program whereby blocks of securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. Generally, the Company requires collateral equal to 102% (105% for foreign loaned securities) of the current estimated fair value of the loaned securities for the duration of the loan. The Company monitors the estimated fair value of the securities loaned on a daily basis with additional collateral obtained as necessary.

(2) As of June 30, 2015, the Company had no outstanding repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received:

a. Aggregate Amount Collateral Received

	06/30/2015 Fair Value	12/31/2014 Fair Value
2. Securities Lending		
(a) Open	$ 706,508,635	$ 613,718,048
(b) 30 Days or Less	---	---
(c) 31 to 60 Days	---	---
(d) 61 to 90 Days	---	---
(e) Greater Than 90 Days	---	---
(f) Sub - Total	$ 706,508,635	$ 613,718,048
(g) Securities Received	---	---
(h) Total Collateral Received	$ 706,508,635	$ 613,718,048

b. The fair value of the collateral received for the securities lending program was $706,508,635 and $613,718,048 for the quarter ended June 30, 2015, and the year ended December 31, 2014, respectively. This collateral is cash and was not sold or re-pledged as of June 30, 2015, or December 31, 2014.

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

	June 30, 2015		December 31, 2014	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
2. Securities Lending				
(a) Open	$ 386,508,635	$ 386,508,635	$ 393,718,048	$ 393,718,048
(b) 30 Days or Less	320,000,000	320,000,000	220,000,000	220,000,000
(c) 31 to 60 Days	---	---	---	---
(d) 61 to 90 Days	---	---	---	---
(e) 91 to 120 Days	---	---	---	---
(f) 121 to 180 Days	---	---	---	---
(g) 181 to 365 Days	---	---	---	---
(h) 1 to 2 Years	---	---	---	---
(i) 2 to 3 Years	---	---	---	---
(j) Greater Than 3 Years	---	---	---	---
(k) Sub - Total	$ 706,508,635	$ 706,508,635	$ 613,718,048	$ 613,718,048
(l) Securities Received	---	---	---	---
(m) Total Collateral Reinvested	$ 706,508,635	$ 706,508,635	$ 613,718,048	$ 613,718,048

b. The collateral received in connection with the securities lending program is held as cash and overnight Treasury reverse repurchase investments. Thus, the collateral remains liquid and could be returned in the event of a collateral call.

(6) Not applicable.

(7) The contracts for the securities lending transactions as of June 30, 2015, are open ended with no termination date specified. The collateral for the securities lending transactions as of June 30, 2015 was cash and overnight Treasury reverse repurchase agreements in the amount of $706,508,635.

I. Working Capital Financial Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change.

7. Investment Income

No material change.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

Derivative financial instruments used by the Company may be exchange-traded or contracted in the over-the-counter market ("OTC"). The Company's OTC derivative transactions are cleared and settled through central clearing counterparties ("OTC-cleared") or through bilateral contracts with other counterparties ("OTC-bilateral"). The Company records the carrying amount of its derivative instruments under Assets, line 7, Derivatives and under Liabilities, line 24.08, Miscellaneous Liabilities – Derivatives, with any corresponding gains or losses included in the calculation of the Change in Asset Valuation Reserve in the Summary of Operations.

Interest Rate Swaps

A. This type of derivative instrument may be traded OTC-cleared or OTC-bilateral, and is exposed to both market and counter-party risk.

B. The Company enters into interest rate swap contracts to hedge against the effect of interest rate fluctuations on certain variable interest rate bonds. These contracts may be designated as cash flow hedges and allow the Company to lock in a fixed interest rate and to transfer the risk of higher or lower interest rates. The Company also enters into interest rate swap contracts to exchange the cash flows on certain fixed interest rate bonds into variable interest rate cash flows. These contracts may be designated as fair value hedges in connection with certain interest sensitive products.

C. As of June 30, 2015, interest rate swap positions had a carrying value and fair value of $13,738,587. Interest rate swaps for which hedge accounting is not applied or that are no longer effective are carried at fair value. The changes in the carrying value of interest rate swap contacts are recognized at the end of the period as unrealized gains or losses.

D. As of June 30, 2015, the net unrealized loss from interest rate swap contracts that do not qualify for hedge accounting was $3,250,312.

Foreign Currency Swaps

A. This type of derivative instrument is traded OTC-bilateral, and is exposed to both market and counter-party risk.

B. The Company enters into foreign currency swap contracts to exchange fixed and variable amounts of foreign currency at specified future dates and at specified rates (in U.S. dollars) as a cash flow hedge to manage currency risks on investments denominated in foreign currencies.

C. As of June 30, 2015, foreign currency swaps for which hedge accounting is applied have a carrying value of ($25,620,182) and a fair value of ($45,901,181). Foreign currency swaps for which hedge accounting is not applied had a carrying value and fair value of $142,289,507. Foreign currency swaps that no longer qualify as effective hedges are carried at fair value from the date they ceased to be effective according to accounting guidance. Foreign currency swaps for which hedge accounting is not applied are carried at fair value. The changes in the carrying value of foreign currency swap contracts are recognized at the end of the period as unrealized gains or losses.

D. As of June 30, 2015, the net unrealized gain from foreign currency swaps that do not qualify for hedge accounting was $91,254,149.

Foreign Currency Forward Contracts

A. This type of derivative instrument is traded OTC-bilateral, and is exposed to both market and counter-party risk.

B. The Company enters into foreign currency forward contracts to exchange foreign currency at specified future dates and at specified rates (in U.S. dollars) as a cash flow hedge to manage currency risks on investments denominated in foreign currencies.

C. As of June 30, 2015, foreign currency forward contracts had a carrying value and fair value of $24,485,539. The carrying value of foreign currency forward contracts, for which hedge accounting is applied and that qualify as effective hedges in accordance with the accounting guidance, represents amortized cost translated at the spot exchange rate. Foreign currency forward contracts that no longer qualify as effective hedges are carried at fair value from the date they ceased to be effective according to the accounting guidance. Foreign currency forward contracts for which hedge accounting is not applied are carried at fair value. The changes in the carrying value of the foreign currency forward contracts are recognized at the end of the period as unrealized gains or losses.

D. As of June 30, 2015, the net unrealized loss from foreign currency forward contracts that do not qualify for hedge accounting was $72,576,946.

NOTES TO FINANCIAL STATEMENTS

Credit Default Swaps

A. This type of derivative instrument is traded OTC-bilateral, and is exposed to market, credit, and counter-party risk.

B. The Company uses credit default swaps to hedge against unexpected credit events on selective investments in the Company's portfolio. The Company also uses credit default swaps as a component of a replication strategy. In a replication transaction, the Company synthetically assumes the credit risk of a reference entity and has the obligation to reimburse the buyer of default protection for the loss of par principal value in exchange for the defaulted asset if a credit event occurs.

C. As of June 30, 2015, credit default swaps used in replication transactions had a carrying value of ($1,226,356) and a fair value of $13,451,592. Credit default swaps used in replication transactions are carried at amortized cost with premiums recorded to investment income over the life of the contract. Credit default swaps used to hedge against credit events had a carrying value and fair value of ($17,175,751). Credit default swaps hedging against adverse credit events on investments in the Company's portfolio are used in relationships where hedge accounting is not applied and are carried at fair value.

D. As of June 30, 2015, the net unrealized gain from Credit Default Swap contracts that do not qualify for hedge accounting treatment was $3,719,326.

9. Federal Income Tax

No material change.

10. Information Concerning Parent, Subsidiaries and Affiliates

J. For the six months-ended June 30, 2015, the Company recognized $327,592,001 in OTTI for investments in subsidiary, controlled and affiliated companies. These impairments relate to a decline in the equity value for which the carrying value is not expected to recover.

L. The Company holds investments in downstream non-insurance holding companies, which are valued by the Company utilizing the look-through approach. The financial statements for the downstream non-insurance holding companies listed in the table below are not audited and TIAA has limited the value of its investment in these non-insurance holding companies to the value contained in the financial statements of the underlying investments, which will be audited. All liabilities, commitments, contingencies, guarantees or obligations of these subsidiaries, which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in TIAA's determination of the carrying value of the investment in these subsidiaries, if not already recorded in the subsidiaries' financial statements.

The following table summarizes the Company's carrying value in each unaudited downstream non-insurance holding company as of:

Subsidiary	06/30/2015 Carrying Value	12/31/2014 Carrying Value
TIAA Asset Management, LLC	$ 4,891,726,978	$ 4,751,058,372
TIAA Oil and Gas Investments, LLC	980,432,848	1,051,156,460
TIAA Global Ag Holdco LLC	824,668,378	822,695,363
TIAA Super Regional Mall Member Sub LLC	638,694,113	635,437,205
Infra Alpha LLC	619,314,142	615,479,380
Occator Agricultural Properties, LLC	466,252,978	448,809,953
T-C Pearl REIT LLC	337,767,425	-
Dionysus Properties, LLC	296,985,863	326,675,958
Mansilla Participacoes Ltda	266,677,610	294,380,660
TIAA Infrastructure Investments, LLC	218,699,250	238,266,122
TIAA-Stonepeak Investments I, LLC	135,878,374	78,991,861
Broadleaf Timberland Investments, LLC	97,002,101	100,232,472
T-C HV Member LLC	89,857,023	89,250,086
T-C JK I LLC	78,821,104	91,199,333
T-C JK II LLC	75,730,081	87,622,889
TIAA GTR Holdco, LLC	64,442,026	42,144,864
TIAA SynGas, LLC	60,701,811	65,481,037
New Fetter Lane Ltd	47,085,726	42,138,492
T-C Europe, LP	44,693,314	19,077,080
T-C SMA 2, LLC	41,767,303	40,576,774
T-C 685 Third Avenue Member LLC	39,402,933	131,087,434
T-C SBMC Joint Venture, LLC	28,545,838	35,627,204
Almond Processors, LLC	19,285,801	20,879,036

NOTES TO FINANCIAL STATEMENTS

Subsidiary	06/30/2015 Carrying Value	12/31/2014 Carrying Value
TIAA-Stonepeak Investments II, LLC	15,270,148	109,897
FCP-ASC Holdings, LLC	13,057,565	12,678,711
730 Power Development, LLC	5,777,465	-
TIAA-CREF LPHC, LLC	2,561,808	2,342,654
T-C SMA III, LLC	1,013,194	5,038,682
730 Texas Forest Holdings, Inc.	720,421	722,821
T-C Europe Holding, Inc.	451,448	192,698
T-C SMA I, LLC	221,391	228,163
Total	$ $ 10,403,506,460	$ 10,049,581,661

11. Debt

The Company does not have any debt.

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

A. Defined Benefit Plan

	Postretirement Benefits 06/30/2015	Postretirement Benefits 12/31/2014
4) Components of net periodic benefit cost		
a. Service cost	$ ---	$ 286,197
b. Interest cost	1,919,766	7,245,360
c. Expected return on plan assets	---	---
d. Amortization of unrecognized transition obligation or transition asset	---	---
e. Amount of recognized gains and losses	1,979,574	---
f. Amount of prior service cost recognized	(2,135,804)	7,688,737
g. Amount of gain or loss recognized due to a settlement or curtailment	---	---
h. Total net periodic benefit cost	$ 1,763,536	$ 15,220,294

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganization

The following table provides information related to the Company's outstanding surplus notes as of June 30, 2015:

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest Paid Year to Date	Total Principal and / or Interest Paid	Date of Maturity
12/16/2009	6.850%	$ 2,000,000,000	$ 2,000,000,000	$ 68,500,000	$ 753,500,000	12/16/2039
09/15/2014	4.900%	$ 1,650,000,000	$ 1,650,000,000	$ 39,751,250	$ 39,751,250	09/15/2044
09/15/2014	4.375% *	$ 350,000,000	$ 350,000,000	$ 7,528,646	$ 7,528,646	09/15/2054

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) As of June 30, 2015, outstanding commitments for future real estate investments were $156,120,160. Of this, $65,251,698 is scheduled for disbursement in 2015 and $90,868,462 in later years. The funding of real estate investment obligations is contingent upon the properties meeting specified requirements, including construction, leasing and occupancy.

As of June 30, 2015, outstanding commitments for equity investments were $4,565,695,822. Of this, $773,676,331 is scheduled for disbursement in 2015 and $3,792,019,491 in later years. Equity investments represent fund investments and stocks.

(3) The Company provides a $100.0 million committed 364-day revolving line of credit arrangement with Nuveen Investments, Inc. This line has an expiration date of September 16, 2015. During the period ending June 30, 2015, there were no draw-downs made under this line of credit arrangement.

The Company provides a $23.0 million committed line of credit to TIAA Charitable Inc. This line has an expiration date of June 28, 2047. As of June 30, 2015, this facility was maintained on a committed basis for which TIAA and TIAA Charitable agree that a separate commitment fee will not be charged. During the period ending June 30, 2015, there was $5.5 million in outstanding draw-downs made under this line of credit arrangement.

NOTES TO FINANCIAL STATEMENTS

15. Leases

No material change.

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the notional amount of the Company's derivative financial instruments with off balance sheet risk:

	Assets		Liabilities	
	06/30/2015	12/31/2014	06/30/2015	12/31/2014
Swaps.....	$ 4,612,430,791	$ 4,866,185,918	$ 1,803,966,411	$ 1,845,062,581
Forwards	1,251,909,558	1,430,232,276	384,807,959	138,801,638
Total	$ 5,864,340,349	$ 6,296,418,194	$ 2,188,774,370	$ 1,983,864,219

(2) Interest Rate Swaps: The Company enters into interest rate swap contracts to hedge against the effect of interest rate fluctuations on certain variable interest rate bonds. These contracts may be designated as cash flow hedges and allow the Company to lock in a fixed interest rate and to transfer the risk of higher or lower interest rates. This type of derivative instrument may be traded OTC-cleared or OTC-bilateral, and the Company is exposed to both market and counterparty risk. The Company also enters into interest rate swaps to exchange the cash flows on certain fixed interest rate bonds into variable interest rate cash flows. These contracts may be designated as fair value hedges in connection with certain interest sensitive products. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by a single counterparty at each due date. Net payments received and net payments made under interest rate swap contracts are reflected in net investment income. Derivative instruments used in hedging transactions that do not meet or no longer meet the hedge accounting criteria are accounted for at fair value.

Foreign Currency Swap Contracts: The Company enters into foreign currency swap contracts to exchange fixed and variable amounts of foreign currency at specified dates and at specified rates (in U.S. dollars) as a hedge against currency fluctuations on investments denominated in foreign currencies. This type of derivative is traded OTC-bilateral, and the Company is exposed to both market and counterparty risk. The changes in the carrying value of foreign currency exchange rates are recognized at the end of the period as unrealized gains or losses. Derivative instruments used in hedging transactions that do not meet or no longer meet the hedge accounting criteria are accounted for at fair value.

Foreign Currency Forward Contracts: The Company enters into foreign currency forward contracts to exchange foreign currency at specified future dates and at specified rates (in U.S. dollars) to manage currency risks on investments denominated in foreign currencies. This type of derivative instrument is traded OTC-bilateral, and the Company is exposed to both market and counterparty risk. For foreign currency forward contracts designated as cash flow hedges, changes in the value of the contracts related to foreign currency exchange rates are recorded at the end of the period as unrealized gains and losses. Derivative instruments used in hedging transactions that do not meet or no longer meet the hedge accounting criteria are accounted for at fair value.

Credit Default Swap Contracts: As part of a strategy to replicate desired credit exposure in conjunction with highly-rated host securities, the Company writes or sells credit default swaps on either single name corporate credit or indices and provides credit default protection to the buyer. This type of derivative instrument is traded OTC-bilateral, and the Company is exposed to market, credit and counterparty risk. The carrying value of credit default swaps represents the unamortized premium received for selling the default protection. This premium is amortized into investment income over the life of the swap. Events or circumstances that would require the Company to perform under a written credit derivative position may include, but are not limited to, bankruptcy, failure to pay, debt moratorium, debt repudiation, restructuring of debt and acceleration, or default. The maximum potential amount of future payments (undiscounted) the Company could be required to make under the credit derivative is represented by the notional amount of the contracts, which, as of June 30, 2015 was $2,722,681,999.

The Company also purchases credit default swaps to hedge against negative credit events on selective investments in the Company's portfolio. This type of derivative is traded OTC-bilateral, and the Company is exposed to market, credit, and counterparty risk. These swap contracts qualify as fair value hedges and the premium payment to the counterparty is expensed. Derivative instruments used in hedging transactions that do not meet or no longer meet the criteria of an effective hedge are accounted for at fair value.

(3) Should an OTC-bilateral counterparty fail to perform its obligations under contractual terms, the Company may be exposed to credit-related losses. Generally, the current credit exposure of the Company's derivatives is limited to the net positive fair value of derivatives at the reporting date, after taking into consideration the existence of netting agreements and any collateral received. All of the credit exposure for the Company from OTC-bilateral contracts is with investment grade counterparties.

(4) The Company currently has International Swaps and Derivatives Association ("ISDA") master swap agreements in place with each derivative counterparty relating to over-the-counter transactions. In addition to the ISDA agreement, Credit Support Annexes ("CSA"), which are bilateral collateral agreements, have been put in place with thirteen of the Company's derivative counterparties. The CSAs allow TIAA's mark-to-market exposure to a counterparty to be collateralized by the posting of cash or highly liquid U.S. government securities. TIAA also exchanges cash and securities collateral for derivatives traded through a central clearinghouse. As of June 30, 2015, TIAA held cash collateral of $159,838,059 and securities collateral of $36,529,329 from its counterparties. TIAA must also post collateral to the extent its net mark-to-market position with a given counterparty or clearinghouse is out of the money. As of June 30, 2015, the Company pledged cash collateral of $10,640,000 and securities collateral of $3,334,082 to its counterparties. The cash collateral amounts are recorded by the Company in Aggregate Write-Ins for Invested Assets and Liabilities.

(5) As of June 30, 2015, there were no impairments of derivative positions.

(6) As of June 30, 2015, the average fair value of derivatives used for other than hedging purposes, which are the credit default swaps used in replication synthetic asset transactions, was $14,244,209 in assets.

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

B. Transfer and Servicing of Financial Assets

No material change.

C. Wash Sales

(1) TIAA does not engage in the practice of wash sales, however, in isolated cases in the course of asset management activities, a security may be sold and repurchased in whole or in part within thirty days of sale.

(2) There were no securities with an NAIC Designation of 3 or below, or unrated, that were sold and reacquired within the thirty days of the sale during the three months ended June 30, 2015.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

20. Fair Value Measurements

Included in the Company's financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or fair value.

Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

Fair values of financial instruments are based on quoted market prices when available. When market prices are not available, fair values are primarily provided by a third party-pricing service for identical or comparable assets, or through the use of valuation methodologies using observable market inputs. These fair values are generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality. In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve management estimation and judgment for many factors including market bid/ask spreads, and such estimations may become significant with increasingly complex instruments or pricing models.

The Company's financial assets and liabilities measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, Fair Value Measurements. The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Level 1 and Level 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

NOTES TO FINANCIAL STATEMENTS

Level 1 – Inputs are unadjusted quoted prices in active markets for identical assets and liabilities that the Company has the ability to access at the measurement date.

Level 2 – Other than quoted prices within Level 1 inputs that are observable for the asset or liability, either directly or indirectly.

Level 2 inputs include:

- Quoted prices for similar assets or liabilities in active markets,
- Quoted prices for identical or similar assets or liabilities in markets that are not active,
- Inputs other than quoted prices that are observable for the asset or liability,
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3 – Inputs are unobservable inputs for the asset or liability supported by little or no market activity. Unobservable inputs reflect the Company's own assumptions about the assumptions that market participants would use in pricing the asset or liability. The Company's data used to develop unobservable inputs is adjusted if information is reasonably available without undue cost and effort that indicates that market participants would use different assumptions.

Considerable judgment is required to interpret market data in developing the estimates of fair value for financial instruments for which there are no available market value quotations. The estimates presented are not necessarily indicative of the amounts the Company could have realized in a market exchange. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

(1) Financial assets and liabilities measured and reported at fair value:

The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value at June 30, 2015:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value:				
Bonds				
Industrial and Miscellaneous.....	$ ---	$ 87,920,198	$ 22,966,783	$ 110,886,981
Total Bonds.....	$ ---	$ 87,920,198	$ 22,966,783	$ 110,886,981
Common Stocks				
Industrial and Miscellaneous.....	$ 845,803,464	$ ---	$ 423,243,411	$ 1,269,046,875
Total Common Stocks	$ 845,803,464	$ ---	$ 423,243,411	$ 1,269,046,875
Derivatives:				
Interest Rate Contracts	$ ---	$ 13,738,587	$ ---	$ 13,738,587
Foreign Exchange Contracts	---	212,038,814	---	212,038,814
Total Derivatives	$ ---	$ 225,777,401	$ ---	$ 225,777,401
Separate Account Assets, Net	$ 8,593,046,923	$ 4,310,368,012	$ 15,256,733,756	$ 28,160,148,691
Total Assets at Fair Value	$ 9,438,850,387	$ 4,624,065,611	$ 15,702,943,950	$ 29,765,859,948
Liabilities at Fair Value:				
Derivatives				
Foreign Exchange Contracts.....	$ ---	$ 45,263,768	$ ---	$ 45,263,768
Credit Default Swaps.....	---	17,175,751	---	17,175,751
Total Liabilities at Fair Value	$ ---	$ 62,439,519	$ ---	$ 62,439,519

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Common stock and separate account assets in Level 1 primarily include mutual fund investments valued by the respective mutual fund companies, exchange listed equities and public real estate investment trusts.

NOTES TO FINANCIAL STATEMENTS

Level 2 financial instruments

Bonds included in Level 2 are valued principally by third party pricing services using market observable inputs. Because most bonds do not trade daily, independent pricing services regularly derive fair values using recent trades of securities with similar features. When recent trades are not available, pricing models are used to estimate the fair values of securities by discounting future cash flows at estimated market interest rates. Typical inputs to models used by independent pricing services include but are not limited to benchmark yields, reported trades, broker-dealer quotes, issuer spreads, benchmark securities, bids, offers, reference data, and industry and economic events. Additionally, for loan-backed and structured securities, valuation is based primarily on market inputs including benchmark yields, expected prepayment speeds, loss severity, delinquency rates, weighted average coupon, weighted average maturity and issuance specific information. Issuance specific information includes collateral type, payment terms of underlying assets, payment priority within the tranche, structure of the security, deal performance and vintage of loans.

Common stocks included in Level 2 include those which are traded in an inactive market or for which prices for identical securities are not available. Valuations are based principally on observable inputs including quoted prices in markets that are not considered active.

Derivative assets and liabilities classified in Level 2 represent over-the-counter instruments that include, but are not limited to, fair value hedges using foreign currency swaps, foreign currency forwards, interest rate swaps and credit default swaps. Fair values for these instruments are determined internally using market observable inputs that include, but are not limited to, forward currency rates, interest rates, credit default rates and published observable market indices.

Separate account assets in Level 2 consist principally of short term government agency notes and commercial paper.

Level 3 financial instruments

Valuation techniques for bonds included in Level 3 are generally the same as those described in Level 2 except the techniques utilize inputs that are not readily observable in the market, including illiquidity premiums and spread adjustments to reflect industry trends or specific credit-related issues. The Company assesses the significance of unobservable inputs for each security and classifies that security in Level 3 as a result of the significance of unobservable inputs.

Estimated fair value for privately traded equity securities are principally determined using valuation and discounted cash flow models that require a substantial level of judgment.

Separate account assets classified as Level 3 primarily include directly owned real estate properties, real estate joint ventures and real estate limited partnerships. Directly owned real estate properties are valued on a quarterly basis based on independent third party appraisals. Real estate joint venture interests are valued based on the fair value of the underlying real estate, any related mortgage loans payable and other factors such as ownership percentage, ownership rights, buy/sell agreements, distribution provisions and capital call obligations. Real estate limited partnership interests are valued based on the most recent net asset value of the partnership.

Transfers between Level 1 and Level 2

Periodically, the Company has transfers between Level 1 and Level 2 due to the availability of quoted prices for identical assets in active markets at the measurement date. The Company's policy is to recognize transfers between levels as of the actual date of the event or change in circumstances that caused the transfer.

As of June 30, 2015, the Company had no transfers between Level 1 and Level 2 of the fair value hierarchy.

(2) Reconciliation of Level 3 assets and liabilities measured and reported at fair value:

The following is a reconciliation of the beginning and ending balances for assets and liabilities measured and reported at fair value using Level 3 inputs at June 30, 2015 (in millions):

	Beginning Balance at 01/01/2015	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2015
Bonds	$ 14.8	$ 21.6 a	$ (24.5) c	$ ---	$ 11.7	$ ---	$ ---	$ ---	$ (0.6)	$ 23.0
Common Stock	526.7	2.8 b	(113.2) d	(6.6)	3.7	9.8	---	---	---	423.2
Separate Account ..	14,264.0	---	---	9.3	750.5	823.5	---	(621.3)	30.7	15,256.7
Total	$ 14,805.5	$ 24.4	$ (137.7)	$ 2.7	$ 765.9	$ 833.3	$ ---	$ (621.3)	$ 30.1	$ 15,702.9

(a) The Company transferred bonds into Level 3 that were measured and reported at fair value as of June 30, 2015.
(b) The Company transferred common stocks into Level 3 due to the lack of observerable market data used in the valuation of these securities.
(c) The Company transferred bonds out of Level 3 that were not measured and reported at fair value as of June 30, 2015.
(d) The Company transferred common stocks out of Level 3 due to the availability of observable market data used in the valuation of these securities.

The Company's policy is to recognize transfers into and out of Level 3 at the actual date of the event or change in circumstances that caused the transfer.

NOTES TO FINANCIAL STATEMENTS

(3) Characteristics of items being measured for Level 2 and Level 3:

Bonds Level 2 and Level 3:

As of June 30, 2015, the reported fair value of bonds in Level 2 and Level 3 was $110,886,981, representing 21 individual bonds. The bonds are carried at fair value due to being rated NAIC 6.

Of the 21 bonds reported at fair value, 17 are categorized as loan-backed and structured securities. Of the loan-backed and structured securities reported at fair value, 10 bonds with a fair value of $35,726,544 are collateralized by residential mortgage loans, 6 bonds with a fair value of $21,361,615 are collateralized by commercial mortgage loans, and 1 bond with a fair value of $ 0. The loan-backed and structured securities reported at fair value have a weighted average coupon of 5.28%.

The remaining 4 bonds reported at fair value are categorized as corporate securities and have a fair value of $53,798,822.

Common Stocks Level 2 and Level 3:

As of June 30, 2015, there were no common stocks in Level 2 and 47 common stocks with a reported fair value of $423,243,411 in Level 3. Common stocks are carried at fair value in accordance with SSAP No. 30.

The 47 common stocks reported in Level 3, for June 30, 2015, have a pricing method where the rate was determined by the insurer.

Preferred Stocks Level 3:

As of June 30, 2015, there were no preferred stocks reported at fair value in Level 3.

The aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Assets:	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds	$ 193,732,728,487	$ 182,844,155,931	$ ---	$ 189,323,590,320	$ 4,409,138,167	$ ---
Common Stock	1,269,046,875	1,269,046,875	845,803,464	---	423,243,411	---
Preferred Stock	122,711,855	103,286,086	14,910,986	18,975,000	88,825,869	---
Mortgage Loans	15,904,591,562	15,239,801,613	---	---	15,904,591,562	---
Derivatives	245,166,398	230,325,308	---	236,080,944	9,085,454	---
Contract Loans	1,572,598,376	1,572,598,376	---	---	1,572,598,376	---
Separate Accounts	28,523,201,344	28,521,890,866	8,616,287,252	4,650,180,336	15,256,733,756	---
Cash, Cash Equivalents and Short Term Investments	790,683,461	790,639,205	778,703,501	11,979,960	---	---
Total	$ 242,160,728,358	$ 230,571,744,260	$ 10,255,705,203	$ 194,240,806,560	$ 37,664,216,595	$ ---

Liabilities	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Deposit-type contracts	$ 994,906,749	$ 994,906,749	$ ---	$ ---	$ 994,906,749	$ ---
Separate Accounts	28,510,945,096	28,510,945,096	---	---	28,510,945,096	---
Derivatives	114,278,104	93,833,965	---	114,278,104	---	---
Total	$ 29,620,129,949	$ 29,599,685,810	$ ---	$ 114,278,104	$ 29,505,851,845	$ ---

21. Other Items

C. Other Disclosures and Unusual Items

Forward Commitments

The Company has the following forward commitments:

As of June 30, 2015, outstanding forward commitments for future long-term bond investments were $415,548,447. Of this, $316,838,222 is scheduled for disbursement in 2015 and $98,710,225 in later years. The funding of bond commitments is contingent upon the continued favorable financial performance of the potential borrowers.

NOTES TO FINANCIAL STATEMENTS

As of June 30, 2015, outstanding forward commitments for future mortgage loan investments were $904,779,364. Of this, $793,654,146 is scheduled for disbursement in 2015 and $ 111,125,218 in later years. The funding of commercial mortgage loan commitments is contingent upon the underlying properties meeting specified requirements, including construction, leasing and occupancy. The funding of residential mortgage loan commitments is contingent upon the loan meeting specified guidelines including property appraisal reviews and confirmation of borrower credit.

22. Events Subsequent:

The Company purchased the remaining 40% interest in TIAA Henderson Real Estate during the second quarter of 2015.

23. Reinsurance

No material change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

No material change.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

No material change.

31. Reserves for Life Contracts and Annuity Contracts

No material change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No material change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No material change.

34. Separate Accounts

No material change.

35. Loss/Claims Adjustment Expense

No material change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: 03/04/2015

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/10/2015

6.4 By what department or departments?
New York State Department of Financial Services

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
TIAA-CREF Trust Company, FSB	St. Louis, Missouri		YES		
TIAA-CREF Individual & Institutional Services, LLC	New York, New York				YES
Teachers Personal Investors Services, Inc.	New York, New York				YES
The Board of Overseers	New York, New York	YES			
Nuveen Securities, LLC	Chicago, Illinois				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company currently has International Swaps and Derivatives Association (ISDA) master swap agreements in place with each counterparty to a derivative transaction. In addition to the ISDA agreement, Credit Support Annexes (CSAs), which are bilateral collateral agreements, have been put in place with thirteen derivative counterparties. The CSA's allow TIAA mark-to-market exposure to a counterparty to be collateralized by the posting of cash or highly liquid U.S. government securities. TIAA also exchanges cash and securities collateral for derivatives traded through a central clearinghouse. As of June 30, 2015, TIAA held cash collateral of $159.8 million and securities collateral of $36.5 million. TIAA must also post collateral to the extent its net mark-to-market position with a given counterparty or clearinghouse is out of the money. As of June 30, 2015, the Company pledged cash collateral of $10.6 million and securities collateral of $3.3 million to its counterparties. The cash collateral amounts are recorded by the Company in Aggregate Write-Ins for Invested Assets and Liabilities.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $5,087,581,216

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 1,894,894,660	$ 1,866,554,985
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 1,558,035,041	$ 1,294,131,307
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$ 48,739,070	$ 46,061,616
14.26 All Other	$ 18,706,528,117	$ 19,184,436,770
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 22,208,196,888	$ 22,391,184,678
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 706,508,635

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 706,508,635

16.3 Total payable for securities lending reported on the liability page. $ 706,508,635

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	388 Greenwich Street 24th Floor New York, NY 10013
JPMorgan Chase Bank, N.A.	270 Park Avenue New York, NY 10017

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
175092	Churchill Asset Management LLC	730 Third Avenue New York, NY 10017
107157	Teachers Advisors, Inc.	730 Third Avenue New York, NY 10017

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

18.2 If no, list exceptions:

At June 30, 2015, 2 issues for 2 issuers did not meet the filing requirements of the Purposes and Procedures Manual. These issues currently lack one or more of the following: Valid CUSIP/PPN, audited financials and/or executed legal documentation.

Exceptions totaled $47,630,758.67 or 0.02557% of all long-term bonds, equities and RSATs.

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 156,798,449
	1.13 Commercial Mortgages	$ 15,083,003,164
	1.14 Total Mortgages in Good Standing	$ 15,239,801,613
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 15,239,801,613
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	1,703,378	44,175,340	98,800		45,977,518	958,346
2.	Alaska	AK	L	180,463	4,177,201	3,691		4,361,354	503,227
3.	Arizona	AZ	L	1,596,909	37,532,323	96,301		39,225,533	2,819,199
4.	Arkansas	AR	L	1,038,891	44,683,008	35,334		45,757,234	809,445
5.	California	CA	L	10,623,552	306,263,674	350,733		317,237,959	15,495,408
6.	Colorado	CO	L	2,193,987	93,898,347	31,000		96,123,334	2,747,276
7.	Connecticut	CT	L	3,730,992	102,423,415	118,543		106,272,950	918,735
8.	Delaware	DE	L	521,623	15,593,271	24,917		16,139,811	160,607
9.	District of Columbia	DC	L	805,909	69,195,732	83,262		70,084,904	488,803
10.	Florida	FL	L	4,751,014	140,169,540	460,423		145,380,977	4,673,896
11.	Georgia	GA	L	2,321,259	83,416,425	44,261		85,781,946	2,993,151
12.	Hawaii	HI	L	716,345	22,589,647	55,782		23,361,774	1,312,060
13.	Idaho	ID	L	405,255	15,274,152	25,104		15,704,511	1,575,547
14.	Illinois	IL	L	6,191,596	186,406,703	379,593		192,977,892	4,018,380
15.	Indiana	IN	L	2,746,366	80,531,538	101,812		83,379,715	1,678,016
16.	Iowa	IA	L	1,796,153	95,717,570	89,842		97,603,565	1,369,134
17.	Kansas	KS	L	1,091,200	52,484,764	57,271		53,633,236	446,362
18.	Kentucky	KY	L	1,783,111	54,902,021	83,149		56,768,282	745,032
19.	Louisiana	LA	L	1,307,849	22,810,445	37,182		24,155,476	954,452
20.	Maine	ME	L	1,005,496	28,456,350	65,144		29,526,990	3,153,766
21.	Maryland	MD	L	6,198,719	155,567,842	121,185		161,887,746	3,705,101
22.	Massachusetts	MA	L	8,637,050	261,836,069	463,393		270,936,512	10,337,725
23.	Michigan	MI	L	4,744,922	276,549,457	324,929		281,619,308	2,751,171
24.	Minnesota	MN	L	1,321,877	64,715,635	43,851		66,081,363	2,598,793
25.	Mississippi	MS	L	268,706	12,948,432	12,227		13,229,365	192,468
26.	Missouri	MO	L	2,033,289	70,863,564	155,163		73,052,016	4,132,901
27.	Montana	MT	L	359,862	10,539,590	8,798		10,908,250	301,215
28.	Nebraska	NE	L	808,885	33,305,604	20,891		34,135,379	560,433
29.	Nevada	NV	L	583,327	33,055,070	24,215		33,662,611	1,784,028
30.	New Hampshire	NH	L	1,362,137	35,809,612	68,972		37,240,722	1,124,671
31.	New Jersey	NJ	L	8,352,868	356,324,062	453,566		365,130,496	8,214,871
32.	New Mexico	NM	L	711,682	21,305,706	51,005		22,068,393	927,196
33.	New York	NY	L	20,560,374	1,108,358,104	885,043		1,129,803,520	15,753,570
34.	North Carolina	NC	L	4,543,664	125,921,015	85,672		130,550,351	2,264,493
35.	North Dakota	ND	L	318,651	15,834,689	12,814		16,166,153	117,803
36.	Ohio	OH	L	3,655,265	195,116,229	175,992		198,947,486	2,427,757
37.	Oklahoma	OK	L	1,106,211	26,647,606	46,088		27,799,905	2,576,705
38.	Oregon	OR	L	1,299,794	35,604,904	72,416		36,977,115	2,058,494
39.	Pennsylvania	PA	L	10,487,526	397,310,985	476,979		408,275,490	10,367,301
40.	Rhode Island	RI	L	1,090,753	31,663,098	12,146		32,765,997	139,524
41.	South Carolina	SC	L	1,387,551	27,814,752	15,948		29,218,251	383,077
42.	South Dakota	SD	L	189,406	2,903,751	4,411		3,097,568	54,933
43.	Tennessee	TN	L	2,572,380	69,239,412	121,810		71,933,602	253,415
44.	Texas	TX	L	4,623,761	159,918,192	97,634		164,639,587	4,561,542
45.	Utah	UT	L	1,087,922	59,092,809	65,731		60,246,461	449,243
46.	Vermont	VT	L	861,899	32,782,799	91,025		33,735,723	741,168
47.	Virginia	VA	L	5,266,804	146,636,249	331,913		152,234,966	6,198,716
48.	Washington	WA	L	2,683,703	120,189,203	234,595		123,107,501	5,197,431
49.	West Virginia	WV	L	812,170	49,651,796	88,280		50,552,246	1,970,216
50.	Wisconsin	WI	L	1,941,176	48,626,853	17,573		50,585,602	2,075,647
51.	Wyoming	WY	L	186,546	10,243,136	8,466		10,438,148	316,212
52.	American Samoa	AS	N		15			15	
53.	Guam	GU	N	4,769	890			5,659	
54.	Puerto Rico	PR	L	94,389	4,777,394			4,871,783	437,659
55.	U.S. Virgin Islands	VI	L	23,127	1,410,952			1,434,079	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	1,308	760,875			762,184	402,079
58.	Aggregate Other Aliens	OT	XXX	85,496	6,533,070			6,618,566	873,321
59.	Subtotal		(a) 53	146,779,316	5,510,560,887	6,834,878		5,664,175,081	144,071,722
90.	Reporting entity contributions for employee benefits plans		XXX		37,686,990			37,686,990	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	3,614,544				3,614,544	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	150,393,860	5,548,247,877	6,834,878		5,705,476,615	144,071,722
96.	Plus Reinsurance Assumed		XXX						
97	Totals (All Business)		XXX	150,393,860	5,548,247,877	6,834,878		5,705,476,615	144,071,722
98.	Less Reinsurance Ceded		XXX	121,933		6,833,740		6,955,674	
99.	Totals (All Business) less Reinsurance Ceded		XXX	150,271,927	5,548,247,877	1,138		5,698,520,941	144,071,722
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	85,496	6,533,070			6,618,566	873,321
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	85,496	6,533,070			6,618,566	873,321
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

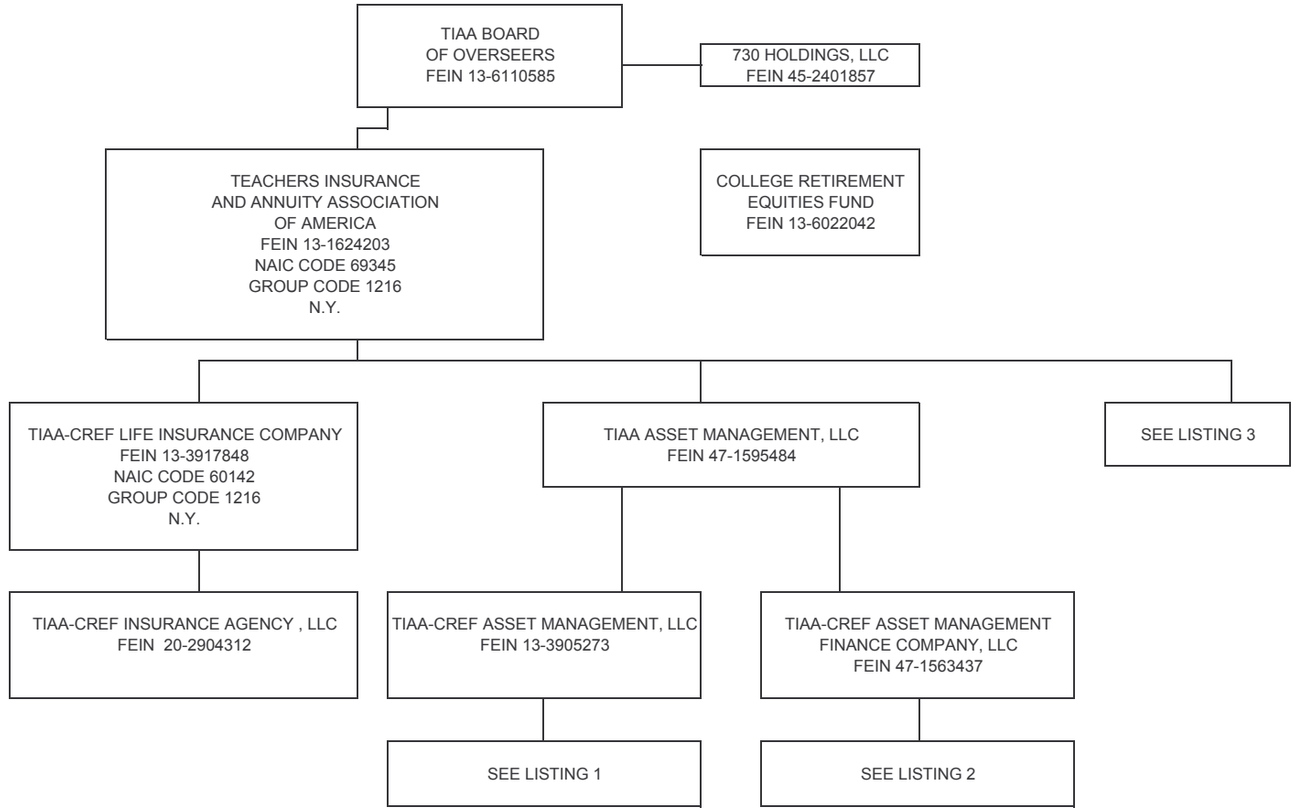
(a) Insert the number of L responses except for Canada and Other Alien.

Ordinary Life Insurance, Individual Accident and Health, and Individual Annuity Premiums allocated by current residence. Group Life Insurance, Group Annuity, and Group Accident and Health allocated according to location of group contract holder.

STATEMENT AS OF JUNE 30, 2015 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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

PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2015 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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

PART 1 - ORGANIZATIONAL CHART

LISTING 1 (TIAA-CREF ASSET MANAGEMENT, LLC):

COMPANY	FEIN	RELATIONSHIP	
GTR Special Member Holdco LLC	46-3889185	SUBSIDIARY	
Teachers Advisors, Inc.	13-3760073	SUBSIDIARY	
Teachers Personal Investors Services, Inc.	13-3752992	SUBSIDIARY	
TIAA-CREF Investment Management, LLC	13-3586142	SUBSIDIARY	
TIAA Alternative Holdings, LLC	46-3870972	SUBSIDIARY	
Beaver Investments Holdings, LLC	45-5558395	SUBSIDIARY	
GreenWood Resources, Inc.	80-0026976	SUBSIDIARY	
Monterrey Forestal GWR S.A.S		SUBSIDIARY	
GTFF GP, LLC	20-8501127	SUBSIDIARY	
GWR-GTFF Investment, LLC	20-8955976	SUBSIDIARY	
GreenWood Resources Capital Management, LLC	45-1875074	SUBSIDIARY	
GWR International Ltd.		SUBSIDIARY	
GWR China Ltd.	20-3188681	SUBSIDIARY	
GreenWood Resources China Ltd.	98-0595429	SUBSIDIARY	
GreenWood Resources Beijing Forestry Co.	98-0595436	SUBSIDIARY	
GWR SA, Ltd.		SUBSIDIARY	
GreenWood Resources Chile, S.A.		SUBSIDIARY	
GWR Europe Ltd.	98-1016332	SUBSIDIARY	
GreenWood Resources Poland sp Z.o.o.	98-1016335	SUBSIDIARY	
Churchill Asset Management LLC	47-3156644	SUBSIDIARY	
Global AG AIV (CN) GP, LLC	45-5044435	SUBSIDIARY	
Global Agriculture AIV (CN), LP	45-5044681	SUBSIDIARY	
Global Ag II AIV GP LLC	47-1192644	SUBSIDIARY	
Global Agriculture II AIV, LP	47-1197292	SUBSIDIARY	
Global Ag II US Corp.	47-1208275	SUBSIDIARY	
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
Sugarloaf East Vineyard, LLC	47-3001338	SUBSIDIARY	
GTR Investor Fund GP LLC	47-1208361	SUBSIDIARY	
Global Timber Resources Investor Fund LP	47-0983677	SUBSIDIARY	
TCAM Core Property Fund GP, LLC	20-1394681	SUBSIDIARY	
TIAA-CREF Asset Management Core Property Fund, LP	20-1371171	SUBSIDIARY	(1)
TCGA Investor Fund GP, LLC	45-5139523	SUBSIDIARY	
TIAA-CREF Global Agriculture Investor Fund, LP	45-5139581	SUBSIDIARY	
TCGA II Investor Fund GP, LLC	47-3511076	SUBSIDIARY	
Global Agriculture II Investor Fund, LP	47-3548645	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund GP LLC	47-3126089	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY	
TIAA-CREF Alternatives Advisors, LLC	45-4288013	SUBSIDIARY	
TIAA-CREF Alternatives Services, LLC	45-4288091	SUBSIDIARY	
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TIAA Alternative Holdings, LLC (continued)			
TIAA Global Ag Special Member LLC	45-1532009	SUBSIDIARY	
Global Agriculture AIV, LLC	45-1502502	SUBSIDIARY	
Global AG US Corp.	45-1502684	SUBSIDIARY	
TIAA Global Ag II Special Member LLC		SUBSIDIARY	
Westchester Group Investment Management Holding Company, Inc.	27-3416812	SUBSIDIARY	
Westchester Group Investment Management, Inc.	27-3417683	SUBSIDIARY	
International Agricultural Management, LLC	26-0352314	SUBSIDIARY	
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY	
Premier Agricultural Management International, LLC	26-2747489	SUBSIDIARY	
Terra Land Co.	37-1261935	SUBSIDIARY	
The Plata Wine Partners Trust		SUBSIDIARY	
Westchester Group Asset Management, Inc.	27-3419683	SUBSIDIARY	
Westchester Group Farm Management, Inc.	37-1193973	SUBSIDIARY	
Westchester Group of Australia Pty Ltd.		SUBSIDIARY	
Westchester Group of Europe Ltd.		SUBSIDIARY	
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY	
TH Property Holdings, L.L.C.	06-1217855	SUBSIDIARY	
Casa Student Housing Fund GP, LLC	47-2134971	SUBSIDIARY	
Global Investors GP, L.L.C.	36-4477806	SUBSIDIARY	
Global Investors GP II, L.L.C.	20-2537749	SUBSIDIARY	
Global Investors GP IV, L.L.C.	20-3070768	SUBSIDIARY	
Casa Partners VI GP, LLC	30-0794692	SUBSIDIARY	
TIAA-CREF International Holdings LLC	26-2719001	SUBSIDIARY	
TCAM Global UK Limited		SUBSIDIARY	
TCAM Global Australia Pty Ltd.		SUBSIDIARY	
TIAA International Holdings 1 Limited	98-1162850	SUBSIDIARY	
TIAA Henderson Real Estate Limited	98-1125673	SUBSIDIARY	(2)
TIAA International Holdings 2 Limited	98-1163394	SUBSIDIARY	
TIAA International Holdings 3 Limited	98-1163894	SUBSIDIARY	
TIAA Henderson Real Estate Limited	98-1125673	SUBSIDIARY	(2)
TH RE Administration Ltd	98-1127648	SUBSIDIARY	
TH RE AIFM Group Ltd	98-1128805	SUBSIDIARY	
Henderson Indirect Property Fund (Europe) Management S.a.r.l.		SUBSIDIARY	
Henderson Property Management Company (Lux) No 1 S.a.r.l.		SUBSIDIARY	
Henderson European Retail Property Fund Management S.a.r.l.		SUBSIDIARY	
Henderson Asia Pacific Indirect Property Fund Management S.a.r.l.		SUBSIDIARY	
Henderson Global Investors SGR Spa		SUBSIDIARY	
Henderson Funds Management (Jersey) Limited		SUBSIDIARY	
Henderson Funds Management Vanquish (Jersey) Limited		SUBSIDIARY	
Henderson Funds Management Vanquish II (Jersey) Limited		SUBSIDIARY	
Henderson Property Management (Jersey) Limited		SUBSIDIARY	
Henderson Property UK AIFM Limited		SUBSIDIARY	

TIAA Alternative Holdings, LLC (continued)		
TH RE FCACO Ltd	98-1128787	SUBSIDIARY
TIAA-CREF Asset Management UK Ltd	98-0582851	SUBSIDIARY
Henderson Real Estate Asset Management Ltd		SUBSIDIARY
Henderson Shopping Center Verwaltungs GmbH		SUBSIDIARY
TH RE US Limited		SUBSIDIARY
TH RE US Holdings LLC		SUBSIDIARY
TH Real Estate US LLC		SUBSIDIARY
TH RE Administration US LLC		SUBSIDIARY
TH RE Group Holdings Ltd	98-1127632	SUBSIDIARY
TIAA-CREF Luxembourg S.a.r.l.	98-1014834	SUBSIDIARY
Henderson Joint Ventures Property Funds Management S.a.r.l.		SUBSIDIARY
TH Real Estate (France) SAS		SUBSIDIARY
Henderson Matador LP General Partner Limited		SUBSIDIARY
Henderson OMP (GP) Limited		SUBSIDIARY
Henderson CLOF II (No 1 GP) Limited		SUBSIDIARY
CLOF II (No1 Nominee) Limited		SUBSIDIARY
Henderson UK OM (LP1) (GP) Limited		SUBSIDIARY
Henderson UK OM (LP1) Limited		SUBSIDIARY
Henderson CLOF II (No 2 GP) Limited		SUBSIDIARY
Henderson UK OM (LP2) (GP) Limited		SUBSIDIARY
Henderson UK OM (LP2) Limited		SUBSIDIARY
Henderson CLOF II (No 3 GP) Limited	98-1165678	SUBSIDIARY
Henderson CLOF II (GP) Limited		SUBSIDIARY
Henderson UK OM (LP3) (GP) Limited		SUBSIDIARY
Henderson UK OM (LP3) Limited		SUBSIDIARY
Henderson Administration Services Limited		SUBSIDIARY
Henderson Property Nominees Limited		SUBSIDIARY
Henderson Global Investors Immobilien Austria GmbH		SUBSIDIARY
Henderson Beteiligung Verwaltungs GmbH		SUBSIDIARY
HGI Immobilien GmbH		SUBSIDIARY
Islazul General Partner S.a.r.l.		SUBSIDIARY
Anglo-Sino Henderson Inv. Consultancy (Beijing) Co Limited		SUBSIDIARY
AREFM (BVI) Limited		SUBSIDIARY
Henderson Real Estate Singapore Pte		SUBSIDIARY
TH Real Estate (Australia) Ltd.		SUBSIDIARY
TH RE Operations Limited		SUBSIDIARY
TH RE Corporate Secretarial Services Limited		SUBSIDIARY
TIAA Henderson Real Estate Enhanced Debt (GP) S.a.r.l.		SUBSIDIARY
TIAA Henderson Investment Consulting (Shanghai) Company Ltd.		SUBSIDIARY
T-C Lux Investments GP Sarl		SUBSIDIARY
TH RE Italy Srl		SUBSIDIARY
TH Real Estate (Hong Kong) Limited		SUBSIDIARY
TH Real Estate PELV GP Sarl		SUBSIDIARY

(1) TIAA-CREF Asset Management Core Property Fund, LP is controlled by TIAA, and partially owned indirectly by ND Properties, Inc., which owns 7.54% and TIAA-CREF Asset Management Core Property Fund GP, LLC, which owns less than .01%.

(2) TIAA Henderson Real Estate Limited is ultimately controlled by TIAA, with 99% of ownership by TIAA International Holdings 3, Ltd. and 1% of ownership by TIAA International Holdings 1, Ltd.

STATEMENT AS OF JUNE 30, 2015 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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

PART 1 - ORGANIZATIONAL CHART

LISTING 2 (TIAA-CREF ASSET MANAGEMENT FINANCE COMPANY, LLC):

COMPANY	FEIN	RELATIONSHIP	
Nuveen Holdings, Inc.	26-0373324	SUBSIDIARY	
Nuveen Investments, Inc.	36-3817266	SUBSIDIARY	
Gresham Asset Management LLC	26-0627593	SUBSIDIARY	
The ETAP Master Fund, Ltd.		SUBSIDIARY	
The Gresham A+ Master Fund, Ltd.		SUBSIDIARY	
The Gresham EJ Master Fund, Ltd.		SUBSIDIARY	
The Gresham G+ Master Fund, Ltd.		SUBSIDIARY	
Gresham Investment Management LLC	20-1930384	SUBSIDIARY	
Gresham Investment Management Asia Pte. Ltd.		SUBSIDIARY	
TAP WP Master Fund, Ltd.	98-0689775	SUBSIDIARY	
TAP WP Fund, LLC	27-4870255	SUBSIDIARY	
Gresham Gold Plus Fund LLC	80-0898902	SUBSIDIARY	
Strategic Commodities Fund, Ltd.		SUBSIDIARY	
The ETAP Fund, LLC		SUBSIDIARY	
The Gresham A+ Fund LLC		SUBSIDIARY	
The Gresham A+ Fund, Ltd.		SUBSIDIARY	
The Gresham DJF CommodityBuilder Fund, LLC		SUBSIDIARY	
The Gresham DJF Fund, LLC		SUBSIDIARY	
The Gresham EJ Fund, LLC		SUBSIDIARY	
The Gresham EJ Fund, Ltd.		SUBSIDIARY	
The Gresham G+ Fund, LLC		SUBSIDIARY	
The Gresham G+ Fund, Ltd.		SUBSIDIARY	
The Gresham Gold Plus Fund, Ltd.		SUBSIDIARY	
The Gresham MTAP Commodity Builder Fund, LLC		SUBSIDIARY	
The Gresham Qualifying Investor Funds PLC		SUBSIDIARY	
The Onshore ETAP Fund, L.L.C.		SUBSIDIARY	
The Onshore Gresham A+ Fund, LLC		SUBSIDIARY	
The Strategic Commodities Fund II LLC		SUBSIDIARY	
The Strategic Commodities Fund LLC		SUBSIDIARY	
The Strategic Commodities Master Fund, Ltd.		SUBSIDIARY	
The TAP CommodityBuilder Fund, L.L.C.		SUBSIDIARY	
The Tap Fund, LLC		SUBSIDIARY	
The TAP Fund, Ltd.		SUBSIDIARY	
The TAP Master Fund Ltd.		SUBSIDIARY	
The TAP WP Fund, LLC		SUBSIDIARY	
The TAP WP Fund, Ltd.		SUBSIDIARY	
The TAP WP Master Fund, Ltd.	98-0689778	SUBSIDIARY	
Nuveen Investments, Inc. (continued)			
Nuveen Fund Advisors, LLC	31-0942504	SUBSIDIARY	
Nuveen Asset Management, LLC	27-4357327	SUBSIDIARY	
Municipal Cash Portfolio LLC		SUBSIDIARY	
Symphony Specialty Finance LLC		SUBSIDIARY	
Nuveen Commodities Asset Management, LLC	42-1683694	SUBSIDIARY	
Nuveen Diversified Commodity Fund		SUBSIDIARY	
Nuveen Long/Short Commodity Total Return Fund		SUBSIDIARY	
Nuveen Global Investments Holdings, LLC		SUBSIDIARY	
Nuveen Global Investments Ltd.		SUBSIDIARY	
Nuveen Investments Advisers Inc.	04-3714572	SUBSIDIARY	
Nuveen WCM Holdings, LLC	37-1695518	SUBSIDIARY	
Winslow Capital Management, LLC	90-0860898	SUBSIDIARY	
Nuveen NWQ Holdings, LLC	36-4709028	SUBSIDIARY	
NWQ Investment Management Company, LLC	47-0875103	SUBSIDIARY	
NWQ Energy Funds, LLC		SUBSIDIARY	
NWQ Funds, LLC		SUBSIDIARY	
Nuveen Securities, LLC	36-2639476	SUBSIDIARY	
Nuveen Tradewinds Holdings, LLC	02-0767175	SUBSIDIARY	
Tradewinds Global Investors, LLC	02-0767178	SUBSIDIARY	(3)
The Tradewinds Institutional Investment Trust		SUBSIDIARY	
Santa Barbara Asset Management, LLC	20-3432117	SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(4)
Tradewinds Global Investors, LLC	02-0767178	SUBSIDIARY	(3)
Nuveen Investments Holdings, Inc.	36-7364377	SUBSIDIARY	
Nuveen Investments Canada Co.		SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(4)
Arpeggio Fund	27-1239554	SUBSIDIARY	
Bravura 99 Fund, L.P.	27-1239554	SUBSIDIARY	
Overture 7 Fund, L.P.	27-1239554	SUBSIDIARY	
Rhapsody Fund, L.P.	27-1239554	SUBSIDIARY	
Symphony GP LLC	27-1239554	SUBSIDIARY	
Symphony Eureka Fund, L.P.		SUBSIDIARY	
Symphony Funds LLC	46-4622265	SUBSIDIARY	
Symphony Senior Loan Fund (Nuveen) L.P.		SUBSIDIARY	
Symphony CLO Holdings, L.P.		SUBSIDIARY	
Symphony CLO Opportunities Fund, L.P.		SUBSIDIARY	
Nuveen Investments, Inc. (continued)			
Symphony CLO II, Ltd.		SUBSIDIARY	
Symphony CLO II, Corp.	20-8011867	SUBSIDIARY	
Symphony CLO III, Ltd.		SUBSIDIARY	
Symphony CLO III, Corp.	20-8914566	SUBSIDIARY	
Symphony CLO IV, Ltd.		SUBSIDIARY	
Symphony CLO V, Ltd.		SUBSIDIARY	
Symphony CLO V, Corp.	26-1605843	SUBSIDIARY	
Symphony CLO VII, Ltd.		SUBSIDIARY	
Symphony CLO VII, Inc.	45-3040426	SUBSIDIARY	
Symphony CLO VIII, Limited Partnership		SUBSIDIARY	
Symphony CLO VIII, LLC		SUBSIDIARY	
Symphony CLO VIII GP Ltd		SUBSIDIARY	
Symphony CLO IX, Limited Partnership		SUBSIDIARY	
Symphony CLO IX LLC		SUBSIDIARY	
Symphony CLO IX Ltd.		SUBSIDIARY	
Symphony CLO IX GP Ltd		SUBSIDIARY	
Symphony CLO X, Ltd.		SUBSIDIARY	
Symphony CLO X, LLC		SUBSIDIARY	
Symphony CLO XI, Limited Partnership		SUBSIDIARY	
Symphony CLO XI, LLC		SUBSIDIARY	
Symphony CLO XI GP Ltd.		SUBSIDIARY	
Symphony CLO XI, Ltd		SUBSIDIARY	
Symphony CLO XII Ltd		SUBSIDIARY	
Symphony CLO XII LLC		SUBSIDIARY	
Symphony CLO XIV Ltd		SUBSIDIARY	
Symphony CLO XIV LLC		SUBSIDIARY	
Symphony CLO XV, Ltd.		SUBSIDIARY	
Symphony CLO XV LLC		SUBSIDIARY	
Symphony CLO XVI, Ltd.		SUBSIDIARY	
Symphony CLO XVI, LLC		SUBSIDIARY	
Symphony Convertible Arbitrage Master Fund, L.P.		SUBSIDIARY	
Symphony Corporate Relative Value and Arbitrage Fund, L.P.		SUBSIDIARY	
Symphony Convertible Bond Fund, L.P.		SUBSIDIARY	
Symphony Credit Opportunities Fund, Ltd.		SUBSIDIARY	
Symphony Credit Opportunities Fund, Inc	20-8924572	SUBSIDIARY	
Symphony Credit Opportunities Fund L.P.		SUBSIDIARY	
Symphony Event Driven Opportunities Master Fund, L.P.		SUBSIDIARY	
Symphony Event Driven Opportunities Fund, L.P.		SUBSIDIARY	
Symphony Hedging Entity, Ltd.		SUBSIDIARY	
Symphony Long Short Credit Fund, L.P.		SUBSIDIARY	
Symphony Long Short Credit Unit Trust		SUBSIDIARY	
Symphony Senior Loan Fund L.P.		SUBSIDIARY	
Symphony Small Cap Core Fund, L.P.		SUBSIDIARY	
SSF-1, LLC		SUBSIDIARY	

(3) Tradewinds Global Investors, LLC is ultimately controlled and owned entirely by TIAA, with 100% owned by Nuveen Tradewinds Holdings, LLC. Nuveen Investments, Inc. is also a legal owner, but with no ownership interests.

(4) Symphony Asset Management, LLC is ultimately controlled and owned entirely by TIAA, with 51% owned by Nuveen Investments, Inc. and 49% owned by Nuveen Investments Holdings, Inc.

STATEMENT AS OF JUNE 30, 2015 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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

PART 1 - ORGANIZATIONAL CHART

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
JWL Properties, Inc.	13-3371278	SUBSIDIARY	
T-Investment Properties Corp.	13-3550737	SUBSIDIARY	
TCPC Associates, LLC	16-1735872	SUBSIDIARY	
TIAA 485 Boca 54 LLC		SUBSIDIARY	
Boca 54 Land Associates LLC	20-5247836	SUBSIDIARY	
Boca 54 North, LLC		SUBSIDIARY	
Boca 10 A & B, LLC		SUBSIDIARY	
Boca 10 C & D, LLC		SUBSIDIARY	
Boca 11 A, LLC		SUBSIDIARY	
TIAA 485 Clarendon, LLC	30-0284330	SUBSIDIARY	
TIAA-CREF Global Investments LLC	26-2748598	SUBSIDIARY	
TIAA Gemini Office, LLC	20-8218167	SUBSIDIARY	
Tri-State Prime Property Venture LLC	20-8150869	SUBSIDIARY	
730 Power Development, LLC	47-2616735	SUBSIDIARY	
730 Carroll, LLC	47-2622825	SUBSIDIARY	
AP Cricket Valley Holding II, LLC	26-4746034	SUBSIDIARY	
730 Texas Forest Holdings, Inc.	13-4042885	SUBSIDIARY	
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(5)
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(6)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(5)
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY	
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(6)
TIAA Timberlands II, LLC	13-4085431	SUBSIDIARY	
Active Extension Fund I, LLC	35-2315236	SUBSIDIARY	
Active Extension Fund III, LLC	26-1870966	SUBSIDIARY	
Almond Processors, LLC	45-2285816	SUBSIDIARY	
California Treehouse Almonds, LLC	04-3671330	AFFILIATE	
Broadleaf Timberland Investments, LLC	46-1952974	SUBSIDIARY	
Quercus Forestland Account, LLC	26-4647417	SUBSIDIARY	
Quercus Panama, LLC		SUBSIDIARY	
Quercus Algoma Corporation		SUBSIDIARY	
Quercus Algoma Land Corporation		SUBSIDIARY	
Quercus West Virginia, LLC	46-2916514	SUBSIDIARY	
CCM Series, LLC		SUBSIDIARY	
CCM Series 2, LLC		SUBSIDIARY	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(7)
Premiere Columbia Properties, LLC	36-4620107	SUBSIDIARY	
Premiere Farm Properties, LLC	30-0449681	SUBSIDIARY	
Demeter Agricultural Properties II, LLC	26-3484719	SUBSIDIARY	
International Agricultural Investors, LLC	26-0352203	SUBSIDIARY	
IAI Australia Pty., Ltd.		SUBSIDIARY	
IAI USA, LLC	26-0460488	SUBSIDIARY	
International Agricultural Investors Fund II, LLC	26-2745365	SUBSIDIARY	
IAI Australia Fund II, Pty., Ltd.		SUBSIDIARY	
IAI USA Fund II, LLC	26-2747755	SUBSIDIARY	
IAI Brasil Propriedades Agricolas Ltda.		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Consultedualliance LLC	13-1624203	SUBSIDIARY	
Cross Valley FinCo , L.P.		AFFILIATE	
Cross Valley FinCo, LLC		AFFILIATE	
Debt Holdings, LLC	27-0825038	SUBSIDIARY	
Demeter Agricultural Properties, LLC	26-3049305	SUBSIDIARY	
Mansilla Participacoes LTDA		SUBSIDIARY	(8)
Mansilla Participacoes LTDA		SUBSIDIARY	(8)
Radar Propriedades Agricolas S.A.		SUBSIDIARY	
Nova Amaralina S/A - Propriedades Agrícolas		SUBSIDIARY	
Nova Agrícola Ponte Alta S/A		SUBSIDIARY	
Nova Santa Barbara Agrícola S/A		SUBSIDIARY	
Terras de Ponte Alta S/A		SUBSIDIARY	
Radar II Propriedades Agricolas S.A.		AFFILIATE	
Proud Participacoes S.A.		AFFILIATE	
Administracio do Participacoes Aguassana LTDA		AFFILIATE	
Vale De Ponte Alta S.A.		AFFILIATE	
Bioinvestments Negocios e Participacoes		AFFILIATE	
Aguas de Ponte Alta S.A.		AFFILIATE	
Dionysus Properties, LLC	45-2632248	SUBSIDIARY	
Silverado Premium Properties, LLC	94-3306131	SUBSIDIARY	
Arroya Loma, LLC	68-0436609	SUBSIDIARY	
Bridge View Land, LLC	26-0673217	SUBSIDIARY	
Chalk Ridge Vineyard, LLC	75-3025596	SUBSIDIARY	
Force Canyon Vineyard, LLC	94-3389452	SUBSIDIARY	
Hobson Avenue Vineyard, LLC	20-3964695	SUBSIDIARY	
Loma Verde, LLC	94-3326720	SUBSIDIARY	
Marsino Vineyard, LLC	26-1542713	SUBSIDIARY	
Silverado Gonzales Vineyards, LLC	26-3553798	SUBSIDIARY	
Silverado Hames Vineyards, LLC	45-4339552	SUBSIDIARY	
Silverado Los Alamos Vineyards, LLC	20-2103733	SUBSIDIARY	
Silverado Monterey Vineyards, LLC	26-0859122	SUBSIDIARY	
Silverado SLO Vineyards, LLC	20-2490906	SUBSIDIARY	
Silverado Sonoma Vineyard, LLC	20-2103788	SUBSIDIARY	
Silverado Sweetwater Vineyards, LLC	20-2759151	SUBSIDIARY	
SPP Napa Vineyards, LLC	68-0466083	SUBSIDIARY	
Stanly Ranch Vineyards, LLC	94-3361818	SUBSIDIARY	
Suscol Mountain Vineyards, LLC	26-3774024	SUBSIDIARY	
Terra Ventosa Vineyards, LLC	26-2766605	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
Dionysus Properties, LLC (continued)		
Silverado Winegrowers Holdings, LLC	43-3997217	SUBSIDIARY
Silverado Winegrowers LLC	68-0443927	SUBSIDIARY
Alta Loma Vineyard, LLC	94-3357571	SUBSIDIARY
Champlin Creek Vineyard, LLC	68-0453703	SUBSIDIARY
Dos Hermanos, LLC	91-1846754	SUBSIDIARY
Hassett Lane Vineyard, LLC	94-3388287	SUBSIDIARY
Loma Pacific Vineyard, LLC	47-0925526	SUBSIDIARY
Oak Knoll Napa Vineyards, LLC	94-3312405	SUBSIDIARY
Rodgers Creek Vineyard, LLC	68-0467308	SUBSIDIARY
Silverado Suscol, LLC	91-1806950	SUBSIDIARY
Stage Gulch Ridge Vineyard, LLC	27-1139398	SUBSIDIARY
SWG Delta Vineyards, LLC	45-4811225	SUBSIDIARY
SWG Paso Vineyard, LLC	45-4820104	SUBSIDIARY
SWG Sonoma Vineyard, LLC	46-1081754	SUBSIDIARY
DWM Microfinance Equity Fund I	98-0580879	AFFILIATE
DWM Microfinance Equity Fund II		AFFILIATE
Envisage Information Systems, LLC	04-3718449	AFFILIATE
EPP LFG I, LLC	30-0701953	AFFILIATE
FCP-ASC Holdings, LLC		AFFILIATE
American Safety Holding Corporation		AFFILIATE
American Safety Council, Inc.		AFFILIATE
American Safety Council – Insurance Division, Inc.		AFFILIATE
American Safety Council – California Division, Inc.		AFFILIATE
Forum Asian Realty Income, LP	98-0445104	SUBSIDIARY
Forum European Realty Income, LP	98-0460375	SUBSIDIARY
GFP Managed Equities II, LLC	26-3084917	SUBSIDIARY
Golden Spread FinCo, L.P.		AFFILIATE
Golden Spread FinCo, LLC		AFFILIATE
Inception GP LLC		SUBSIDIARY
Inception Partners IV, LP	46-2031403	SUBSIDIARY
Inception Partners V, LP	46-2062147	SUBSIDIARY
Infra Alpha, LLC	27-4149157	SUBSIDIARY
EMG Investments, LLC	27-3900641	AFFILIATE
Lewis & Clark Timberlands, LLC	47-4169877	SUBSIDIARY
L&C Log Co, LLC	47-4187541	SUBSIDIARY
L&C Tree Farms, LLC		SUBSIDIARY
Liberty M & R SPV II, LP	27-2007833	SUBSIDIARY

(5) 730 Texas Timberlands II, Ltd, is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.

(6) 730 Texas Timberlands, Ltd, is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.

(7) Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.

(8) Mansilla Participacoes LTDA, is ultimately controlled and owned entirely by TIAA, which directly owns 99.9%. Demeter Agricultural Properties, LLC, which is owned 100% by TIAA, owns .1%.

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc.	11-3034756	SUBSIDIARY	
ND 70SMA LLC	27-4266822	SUBSIDIARY	
ND Belgrave House LLC	27-4209914	SUBSIDIARY	
London Belgrave Unit Trust		SUBSIDIARY	
ND Festival Place LLC	45-5567635	SUBSIDIARY	
Festival Place Unit Trust		SUBSIDIARY	
New Fetter Lane Unit Trust		SUBSIDIARY	(9)
Norteshopping Retail and Leisure Centre BV		SUBSIDIARY	
Norteshopping - Centro Commercial, S.A.		SUBSIDIARY	
TIAA Canada Retail Business Trust	57-1186344	SUBSIDIARY	
TIAA Stafford-Harrison LLC	11-3034756	SUBSIDIARY	
TIAA-CREF Asset Management Core Property Fund, LP	20-1371171	SUBSIDIARY	(1)
TCAM Core Property Fund REIT, LLC	20-1371379	SUBSIDIARY	
TCAM Core Property Fund Operating GP, LLC	20-1364650	SUBSIDIARY	
TCAM Core Property Fund Operating, LP	20-1371235	SUBSIDIARY	
T-C 1608 Chestnut General Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(10)
T-C 1608 Chestnut Limited Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(10)
T-C 40 Broad Street LLC	45-3755756	SUBSIDIARY	
T-C 3333 Wisconsin Avenue LLC	45-4768909	SUBSIDIARY	
T-C 51 Sleeper Street LLC	47-4016470	SUBSIDIARY	
T-C 636 Sixth Avenue Retail LLC	47-2264739	SUBSIDIARY	
T-C Cypress Park West LLC	29-1963113	SUBSIDIARY	
T-C Ellington LLC	45-2612359	SUBSIDIARY	
T-C Falls Center Townhouses LLC	46-5061808	SUBSIDIARY	
T-C King Street Station LLC	26-1700245	SUBSIDIARY	
T-C Newbury Common LLC	27-3760906	SUBSIDIARY	
T-C Park 19 LLC	47-2474310	SUBSIDIARY	
T-C Potomac Promenade LLC	27-4116676	SUBSIDIARY	
T-C Roosevelt Square LLC	26-1963207	SUBSIDIARY	
T-C Savier Street Flats LLC	47-2532161	SUBSIDIARY	
T-C State House on Congress Apartments LLC	27-4180357	SUBSIDIARY	
T-C Stonecrest LLC	14-2005711	SUBSIDIARY	
T-C Trio Apartments LLC	45-2892182	SUBSIDIARY	
WA-WTC, LLC	36-4263042	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
ND Europe S.a.r.l.		SUBSIDIARY	
T-C Pep Holding S.a.r.l.		SUBSIDIARY	
T-C Pep Property S.a.r.l.		SUBSIDIARY	
T-C Pep Asset S.a.r.l.		SUBSIDIARY	
T-C Neuperlach Development S.a.r.l.		SUBSIDIARY	
36 Rue La Fayette SAS		SUBSIDIARY	
SAS Roosevelt		SUBSIDIARY	
SNC Roosevelt		SUBSIDIARY	
Villabe SAS		SUBSIDIARY	
Des Brateaux SARL		SUBSIDIARY	
Bruyeres I SAS		SUBSIDIARY	
Olympe Holding SARL		SUBSIDIARY	
Olympe EURL		SUBSIDIARY	
Bruyeres II SAS		SUBSIDIARY	
Servin Holding SARL		SUBSIDIARY	
Servin EURL		SUBSIDIARY	
154 Rue De L'Universite SAS		SUBSIDIARY	
154 Rue De L'Universite S.a.r.l		SUBSIDIARY	
Courcelles 70 SAS		SUBSIDIARY	
TIAA Lux 8 S.a.r.l.		SUBSIDIARY	
TIAA Lux 9 S.a.r.l		SUBSIDIARY	
SAS Malachite		SUBSIDIARY	
SNC Garnet-TIAA		SUBSIDIARY	
SNC La Defense		SUBSIDIARY	
SNC Lazuli		SUBSIDIARY	
SNC Peridot		SUBSIDIARY	
TIAA Lux 11 S.a.r.l		SUBSIDIARY	
Gropius Passagen Verwaltungs GmbH		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(11)
Gropius S.a.r.l		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(11)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	(12)
Erlangen Arcaden Verwaltungs GmbH		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	(12)
New Fetter Lane Ltd.		SUBSIDIARY	
New Fetter Lane Unit Trust		SUBSIDIARY	(9)
Occator Agricultural Properties, LLC	26-4750562	SUBSIDIARY	
Materra, LLC	45-1125143	AFFILIATE	
Teays River Investments, LLC	26-4621336	AFFILIATE	
AGR Agricultural Investments	46-1768969	SUBSIDIARY	
Ridley Corporation Limited		AFFILIATE	

COMPANY	FEIN	RELATIONSHIP	
Oleum Holding Company, Inc.	26-4248579	SUBSIDIARY	
Polar Star Canadian Oil and Gas Holding, Inc.		SUBSIDIARY	
Adastra Management, Inc.		SUBSIDIARY	
Polar Star Canadian Oil and Gas, Inc.		SUBSIDIARY	
Pinnacle Third Avenue, LP	26-3821015	SUBSIDIARY	
RABO Farm Europe Fund		AFFILIATE	
Renewable Timber Europe, LLC	45-2792614	SUBSIDIARY	
Topola Lasy Spolka z.o.o.		SUBSIDIARY	(13)
IPOPEMA 87 Closed Investment Fund of Non-Public Assets		SUBSIDIARY	(14)
Renewable Timber Resources, LLC	61-1640765	SUBSIDIARY	
Topola Lasy Spolka z.o.o.		SUBSIDIARY	(13)
IPOPEMA 87 Closed Investment Fund of Non-Public Assets		SUBSIDIARY	(14)
Forestal y Agricola Silvoligna Chile Limitada		SUBSIDIARY	
RT Tri-State LLC	11-3564797	AFFILIATE	
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	
T-C 101 Miller Street Holding Company LLC	47-2092098	SUBSIDIARY	
T-C 101 Miller Street LLC	47-2081462	SUBSIDIARY	
T-C 20 Hunter Street (AUS) Pty Ltd		SUBSIDIARY	
T-C 20 Hunter Street (US), LLC	46-3922951	SUBSIDIARY	
T-C 20 Hunter Street (AUS) Trust		SUBSIDIARY	
T-C 685 Third Avenue Member, LLC	27-4123754	SUBSIDIARY	
T-C 685 Third Avenue Venture, LLC	27-3835063	SUBSIDIARY	
T-C 685 Third Avenue, LLC	27-3095569	SUBSIDIARY	
T-C 685 Third Avenue Mezzanine LLC	47-2986461	SUBSIDIARY	
T-C 685 Third Avenue Owner LLC	61-1754745	SUBSIDIARY	
T-C 699 Bourke Street LLC	46-4969690	SUBSIDIARY	
T-C Europe Holding Inc.	47-2363168	SUBSIDIARY	
T-C Europe LP	47-2369576	SUBSIDIARY	(15)
T-C Europe LP	47-2369576	SUBSIDIARY	(15)
T-C Europe S.à r.l.		SUBSIDIARY	
Luxembourg Investment Company 25 S.à r.l.		SUBSIDIARY	
T-C Nordics Investment AB		SUBSIDIARY	
TIAA Luxembourg S.à r.l.		SUBSIDIARY	
T-C Neptune Holdings S. à r.l.		SUBSIDIARY	
Neptune Property Venture S.à r.l.		SUBSIDIARY	
Neptune Polish Property Venture BV		SUBSIDIARY	
Cranston Investments SP. z.o.o.		SUBSIDIARY	
Easley Investments SP. z.o.o.		SUBSIDIARY	
Emerada Investments SP. z.o.o.		SUBSIDIARY	
Richford Investments SP. z.o.o.		SUBSIDIARY	
Neptune Roppenheim 1 S.à r.l.		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(16)
Neptune Roppenheim 2 S.à r.l.		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(16)

(1) TIAA-CREF Asset Management Core Property Fund, LP is controlled by TIAA, and partially owned indirectly by ND Properties, Inc., which owns 7.54% and TIAA-CREF Asset Management Core Property Fund GP, LLC, which owns less than .01%.

(9) New Fetter Lane Unit Trust is ultimately controlled and owned entirely by TIAA, with 50% of ownership by ND Properties, Inc. and 50% of ownership by New Fetter Lane Ltd.

(10) 1608 Chestnut Partners LP is ultimately controlled and owned entirely by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.

(11) Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.a.r.l., which owns 99.8% and TIAA Lux 11 S.a.r.l which owns 0.16%.

(12) Erlangen Arcaden GmbH & Co. KG is controlled by TIAA, and partially owned by TIAA Lux 5 S.a.r.l., which owns 94.9% and Erlangen Arcaden Verwaltungs GmbH which owns 5.1%.

(13) Topola Lasy Spolka z.o.o. is ultimately controlled and owned entirely by TIAA, with 99.9% of ownership by Renewable Timber Europe, LLC and .1% of ownership by Renewable Timber Resources, LLC.

(14) IPOPEMA 87 Closed Investment Fund of Non-Public Assets is ultimately controlled and owned entirely by TIAA, with 99% of ownership by Renewable Timber Europe, LLC and 1% of ownership by Renewable Timber Resources, LLC.

(15) T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.

(16) Roppenheim Outlet SNC is owned 50% by Neptune Roppenheim 1 S.à r.l. and 50% by Neptune Roppenheim 2 S.à r.l.

STATEMENT AS OF JUNE 30, 2015 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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

PART 1 - ORGANIZATIONAL CHART

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
T-C GA Real Estate Holdings, LLC	45-2877772	SUBSIDIARY
8 Spruce Street GA Investor, LLC	46-0959792	SUBSIDIARY
FC 8 Spruce Holdings, LLC	46-1403221	AFFILIATE
FC 8 Spruce Street Residential, LLC		AFFILIATE
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY
T-C 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY
T-C 33 Arch Street, LLC	45-2792699	SUBSIDIARY
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY
T-C 470 Park Avenue South Owner LLC	46-1754243	SUBSIDIARY
T-C 475 Fifth Avenue Member, LLC	46-1828055	SUBSIDIARY
T-C 475 Fifth Avenue Venture LLC	46-1839003	SUBSIDIARY
T-C 475 Fifth Avenue, LLC	45-3229803	SUBSIDIARY
T-C 800 17th Street NW Member LLC	47-2189075	SUBSIDIARY
T-C 800 17th Street NW Venture LLC	47-2118640	SUBSIDIARY
T-C 800 17th Street NW Owner LLC	47-2069910	SUBSIDIARY
T-C 815 Pine, LLC	45-5624526	SUBSIDIARY
815 Pine Investors, LP	37-1656720	SUBSIDIARY
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	SUBSIDIARY
T-C 2300 Broadway, LLC	45-3479701	SUBSIDIARY
T-C Aspira LLC	46-1220681	SUBSIDIARY
T-C Franklin Square Member, LLC	46-1791581	SUBSIDIARY
T-C Franklin Square Venture LLC	46-1794486	SUBSIDIARY
TIAA Franklin Square, LLC	26-0011770	SUBSIDIARY
T-C Hall of States Member LLC	47-2023405	SUBSIDIARY
T-C Hall of States Venture LLC	47-2043468	SUBSIDIARY
T-C Hall of States Owner LLC	47-2034237	SUBSIDIARY
T-C Kings Crossing, LLC	45-4045658	SUBSIDIARY
T-C Legacy Place Member, LLC	46-1120016	SUBSIDIARY
Legacy Place Associates, LLC	46-0876833	SUBSIDIARY
Legacy Place, LLC		SUBSIDIARY
T-C Republic Square Member LLC		SUBSIDIARY
T-C Republic Square Venture LLC	47-2867784	SUBSIDIARY
T-C Republic Square REIT LLC	47-3033681	SUBSIDIARY
T-C Republic Square Mezzanine LLC	47-3091198	SUBSIDIARY
T-C Republic Square Owner LLC	47-2793452	SUBSIDIARY
The Flats Holding Company LLC	47-1379500	SUBSIDIARY
The Flats 130 DC Residential LLC	47-1347366	SUBSIDIARY
The Flats 140 DC Residential LLC	47-1363564	SUBSIDIARY
The Flats DC Grocery LLC	47-1367530	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
T-C JK I, LLC	46-4567368	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(17)
T-C JK II, LLC	46-4587620	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(17)
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY	
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	
T-C Mt. Ommaney Centre Holding Company LLC	47-1954609	SUBSIDIARY	
T-C Mt. Ommaney Centre LLC	47-1828871	SUBSIDIARY	
T-C Pearl REIT, LLC	47-3578213	SUBSIDIARY	
T-C Pearl Investor, LLC	47-3589628	SUBSIDIARY	
T-C SBMC Joint Venture LLC	46-3007720	SUBSIDIARY	
T-C SMA I, LLC	20-8309570	SUBSIDIARY	
CPPIB-TIAA US Real Property Fund LP	20-8309587	SUBSIDIARY	(18)
CPPIB-TIAA US Real Property Fund LP	20-8309587	SUBSIDIARY	(18)
C-T REIT, LLC	20-8309597	SUBSIDIARY	
C-T Shenandoah, LLC	20-8309622	SUBSIDIARY	
T-C HV Member LLC	47-1886721	SUBSIDIARY	
T-C H-T Venture LLC	47-1919894	SUBSIDIARY	
T-C H-T REIT LLC	47-1930719	SUBSIDIARY	
T-C SMA 2, LLC	36-4620008	SUBSIDIARY	
PennMuni-TIAA U.S. Real Estate Fund, LLC	36-4619998	SUBSIDIARY	
T-C 526 Route 46 LLC	47-1508630	SUBSIDIARY	
T-C Barton Springs LLC	26-2762767	SUBSIDIARY	
T-C Century Plaza LLC	26-2719700	SUBSIDIARY	
T-C Copley LLC	47-2569491	SUBSIDIARY	
T-C Des Peres Corners LLC	27-4023559	SUBSIDIARY	
T-C RDC, LLC	46-3678318	SUBSIDIARY	
T-C Scripps Ranch LLC	45-3525878	SUBSIDIARY	
T-C Shoppes at Monarch Lakes LLC	27-3415834	SUBSIDIARY	
T-C Uptown Apartments, LLC	46-4977129	SUBSIDIARY	
T-C SMA III, LLC	27-1858182	SUBSIDIARY	
TIAA-CPPIB Commercial Mortgage Company, L.P.	27-1870032	SUBSIDIARY	(19)
TIAA-CPPIB Commercial Mortgage Company, L.P.	27-1870032	SUBSIDIARY	(19)
TIAA-CPPIB Commercial Mortgage Company REIT LLC	27-1870080	SUBSIDIARY	
T-C Sports Co., Inc.	42-1573768	SUBSIDIARY	
TCT Holdings, Inc.	13-3986052	SUBSIDIARY	
TIAA-CREF Trust Company, FSB	43-1814494	SUBSIDIARY	
Teachers Mayflower, LLC	13-4077180	SUBSIDIARY	
THRE Enhanced Debt Fund		AFFILIATE	
TIAA CMBS I, LLC	13-4173396	SUBSIDIARY	
TIAA Diamond Investor, LLC	36-4450150	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TIAA Global Ag Holdco LLC	27-5551198	SUBSIDIARY	
Global Agriculture AIV (US) LLC	45-5044364	SUBSIDIARY	
Global Ag Properties USA LLC	45-1531685	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(7)
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	
TIAA-CREF Global Agriculture LLC	27-5551341	SUBSIDIARY	
Global AG Properties Australia Trust		SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	
Tellus Brasil Participaco S.A.		SUBSIDIARY	
Agrobio Investimentos e Participações S/A		SUBSIDIARY	
Cerpon Participações S/A		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S/A		SUBSIDIARY	
Tellus Bahia Propriedades Agricolas Ltda.		SUBSIDIARY	
Tellus Nordeste Propriedades Agricolas Ltda.		SUBSIDIARY	
Terra do Sol Propriedades Agrícolas S/A		SUBSIDIARY	
Terrainvest Propriedades Agrícolas S/A		SUBSIDIARY	
Tparone Participações S/A		SUBSIDIARY	
Toperone Agrícola S/A		SUBSIDIARY	
Tparone Participações S/A		SUBSIDIARY	
Topertwo Agrícola S/A		SUBSIDIARY	
TIAA-CREF Global Agriculture BR, LLC	45-1502187	SUBSIDIARY	
Global Agriculture II AIV (US) LLC	47-1083514	SUBSIDIARY	
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY	
Global Ag FFI LLC	47-3600919	SUBSIDIARY	
Global AG Properties II Australia Trust		SUBSIDIARY	
Helios Brasil Participacoes, Ltda.		SUBSIDIARY	
Iris Brasil Participaco Ltda.		SUBSIDIARY	
Janus Brasil Participacoes, S.A.		SUBSIDIARY	
Esus Brasil Participações S.A.		SUBSIDIARY	
Jatoba S.A.		SUBSIDIARY	
AGW Empreendimentos e Participações S.A.		SUBSIDIARY	
Companhia Agrícola Botucatu		SUBSIDIARY	
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY	
TIAA Global Equity Income, LLC	46-2860100	SUBSIDIARY	
TIAA Global Public Investments, LLC	26-3594208	SUBSIDIARY	

(7) Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.

(17) Adeoti Empreendimentos Imobiliários Ltda is ultimately controlled and owned entirely by TIAA, with 51% of ownership with T-C JK I, LLC and 49% of ownership with T-C JK II, LLC.

(18) CPPIB-TIAA US Real Property Fund LP is controlled by TIAA, which owns 50%. T-C SMA I, LLC, which is 100% owned by TIAA, is the General Partner and owns 1%.

(19) TIAA-CPPIB Commercial Mortgage Company, L.P. is controlled by TIAA, which owns 50%. T-C SMA III, LLC, which is 100% owned by TIAA, is the General Partner and owns 1%.

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TIAA GTR HoldCo, LLC	46-3881813	SUBSIDIARY
Global Timber Resources LLC	46-3210500	SUBSIDIARY
Global Timber SA LLC	46-3909387	SUBSIDIARY
Forestal GTR Chile Limitada	46-3909387	SUBSIDIARY
Global Timber Europe LLC	46-3899490	SUBSIDIARY
IPOPEMA 95 Closed Investment Fund of Non-Public Assets		SUBSIDIARY
EKO Topola Sp. z.o.o.		SUBSIDIARY
Brusno Resort Sp. z.o.o.		SUBSIDIARY
Global Timber Spain, SL		SUBSIDIARY
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY
GT Europe Cooperatief U.A.		SUBSIDIARY
Global Timber NL, B.V.		SUBSIDIARY
Brusno Maszyny Sp. z.o.o.		SUBSIDIARY
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY
Aquilla Sonnet LP		AFFILIATE
EPP Horizon LFG, LLC	30-0701953	AFFILIATE
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY
I 595 Express, LLC	26-4139252	SUBSIDIARY
North American Sustainable Energy Fund, L.P.	46-5279686	SUBSIDIARY
North American Sustainable Energy Fund GP, LLC	46-5268451	AFFILIATE
North American Sustainable Energy Manager, LLC	61-1734097	AFFILIATE
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actgas, LLC	45-1286237	SUBSIDIARY
Actoil, LLC	38-3847245	SUBSIDIARY
Actoil Bakken, LLC	46-3410649	SUBSIDIARY
Triangle Petroleum Corp	98-0430762	AFFILIATE
Actoil Colorado, LLC	46-3373066	SUBSIDIARY
Great Western Petroleum LLC		SUBSIDIARY
Actoil Utica, LLC	46-3628993	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA Park Evanston, LLC	26-1698274	SUBSIDIARY
TIAA Realty, LLC	11-3519531	SUBSIDIARY
Clarendon Virginia IV, LLC	46-3593768	SUBSIDIARY
T-C 680 Belleville LLC	47-2249307	SUBSIDIARY
T-C Port Northwest Development, LLC	46-2678242	SUBSIDIARY
TIAA SF One, LLC	13-4154803	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
Stonepeak Infrastructure Fund LP	38-3849546	AFFILIATE
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
Stonepeak GP Holdings LP	30-0696099	AFFILIATE
Stonepeak Associates, LLC		AFFILIATE
Stonepeak Advisors Holdings LLC	37-1645802	AFFILIATE
Stonepeak Advisors LLC		AFFILIATE

COMPANY	FEIN	RELATIONSHIP	
TIAA Super Regional Mall Member Sub, LLC	45-3164600	SUBSIDIARY	
T-C Super Regional Mall Venture, LLC	45-3164764	SUBSIDIARY	
T-C International Plaza REIT LLC	46-4623585	SUBSIDIARY	
T-C International Plaza Investor GP LLC	46-4653326	SUBSIDIARY	
T-C International Plaza Investor LP LLC	46-4680948	SUBSIDIARY	
Tampa Westshore Associates Limited Partnership		SUBSIDIARY	
T-C Las Vegas Retail REIT LLC	46-2713521	SUBSIDIARY	
T-C Las Vegas Retail Investor LLC	46-2726147	SUBSIDIARY	
Grand Canal Shoppes Holdings, LLC		AFFILIATE	
T-C Midwest REIT, LLC	45-3165203	SUBSIDIARY	
T-C Midwest Retail, LLC	45-2211957	SUBSIDIARY	
CBL/T-C, LLC		AFFILIATE	
T-C Montgomery Mall REIT, LLC	45-3164998	SUBSIDIARY	
T-C Montgomery Mall, LLC	27-4117159	SUBSIDIARY	
Montgomery Mall of Maryland, LLC	95-4658637	SUBSIDIARY	
TIAA SynGas, LLC	45-1286386	SUBSIDIARY	
730 Catsolar, LLC		SUBSIDIARY	
Catalina Solar Lessee Holdco, LLC		SUBSIDIARY	
Catalina Solar Lessee, LLC		SUBSIDIARY	
730 Orion, LLC		SUBSIDIARY	
SG Solutions, LLC		SUBSIDIARY	
AE Investor II, LLC	27-0195010	SUBSIDIARY	
TIAA-CREF Asset Management Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY	
TCAM DOF GP, LLC	26-3561391	SUBSIDIARY	
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY	
TIAA-CREF Real Property Fund, LP	46-1191304	SUBSIDIARY	(20)
TIAA-CREF Real Property Fund REIT, LLC	46-1201511	SUBSIDIARY	
TIAA-CREF Real Property Fund, LP	46-1191304	SUBSIDIARY	(20)
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY	
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY	
Kaspick & Co., LLC	20-5631854	SUBSIDIARY	
Covariance Capital Management, Inc.	27-2846152	SUBSIDIARY	
CCAP GP, LLC	35-2429521	SUBSIDIARY	
CCAP Fund 3, L.P.	45-4043663	SUBSIDIARY	
CCAP Fund 4, L.P.	45-4043724	SUBSIDIARY	
CCAP Fund 5, L.P.	45-4043829	SUBSIDIARY	
CCAP Fund 6 - 2015, L.P.	47-4069196	SUBSIDIARY	
CCAP Fund 8 - 2015, L.P.	47-4079472	SUBSIDIARY	
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY	
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY	
Union Place Phase I, LLC	20-8281443	SUBSIDIARY	
UK PPP Investments, LP		SUBSIDIARY	
Wigg (Holdings) Limited		SUBSIDIARY	
Wigg Investments Limited		SUBSIDIARY	
Merseylink (Holdings) Limited		AFFILIATE	
Merseylink (Finance) Limited		AFFILIATE	
Merseylink Limited		AFFILIATE	
Merseylink (Issuer) plc		AFFILIATE	
Whitman JFK JV, LLC	20-8150881	AFFILIATE	
WRC Properties, LLC	51-0141732	SUBSIDIARY	

(20) TIAA-CREF Real Property Fund, LP is ultimately controlled and owned entirely by TIAA, with 99.99% owned by TCAM DOF GP, LLC and .01% owned by TIAA-CREF Real Property Fund GP, LLC.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000	13-6110585	3792687			TIAA Board of Overseers	NY	UDP					
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	0000315038		Teachers Insurance and Annuity Association of America	NY		TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	
		00000	45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	
		00000	13-6022042		0000777535		College Retirement Equities Fund	NY	NIA	CREF Board of Overseers	Board		CREF Board of Overseers	
1216	Teachers Insurance and Annuity Association of America	60142	13-3917848	4314415	0001429401		TIAA-CREF Life Insurance Company	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA-CREF Life Insurance Company	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1595484	4747826			TIAA Asset Management, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	TIAA Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	13-3760073	4313306	0000939222		Teachers Advisors, Inc.	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	13-3752992	4313230	0000923530		Teachers Personal Investors Services, Inc.	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	13-3586142	4314303	0000887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3870972	4716541			TIAA Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	80-0026976	4724108	0001392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	80.000	TIAA Board of Overseers	
		00000		4796600			Monterrey Forestal GWR S.A.S	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8501127				GTFF GP, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8955976	4867863			GWR-GTFF Investment, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4724144			GWR International Ltd.	VGB	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	20-3188681	4724386			GWR China Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	
		00000	98-0595429				GreenWood Resources China Ltd.	HKG	DS	GWR China Ltd.	Ownership	100.000	TIAA Board of Overseers	
		00000	98-0595436				GreenWood Resources Beijing Forestry Co.	CHN	DS	GreenWood Resources China Ltd.	Ownership	100.000	TIAA Board of Overseers	
		00000		4724377			GWR SA, Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	
		00000		4724395			GreenWood Resources Chile, S.A.	CHL	DS	GreenWood Resources SA, Ltd.	Ownership	95.000	TIAA Board of Overseers	
		00000	98-1016332				GWR Europe Ltd.	GBR	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1016335				GreenWood Resources Poland sp Z.o.o.	POL	DS	GWR Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	
		00000	47-3156644	4844369			Churchill Asset Management LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Overseers	
		00000	47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Overseers	
		00000	47-1208275	4757030			Global Ag II US Corp.	DE	DS	Global Agriculature II AIV, LP	Management		TIAA Board of Overseers	
		00000	47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Ag II US Corp.	Management		TIAA Board of Overseers	
		00000	47-3001338	4843308			Sugarloaf East Vineyard, LLC	DE	DS	Global Ag Properties II USA LLC	Management		TIAA Board of Overseers	
		00000	47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-0983677	4599959			Global Timber Resources Investor Fund LP	DE	DS	GTR Investor Fund GP LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-1394681	4314255			TCAM Core Property Fund GP, LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-5139581	4867649			TIAA-CREF Global Agriculture Investor Fund, LP	DE	DS	TCGA Investor Fund GP, LLC	Management		TIAA Board of Overseers	
		00000	47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-3548645	4844006			Global Agriculture II Investor Fund, LP	DE	DS	TCGA II Investor Fund GP, LLC	Management		TIAA Board of Overseers	
		00000	47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-3148337				T-C U.S. Super Regional Mall Fund LP	DE	DS	T-C U.S. Super Regional Mall Fund GP LLC	Ownership	100.000	TIAA Board of Overseers	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000	45-4288013	4866941			TIAA-CREF Alternatives Advisors, LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-4288091	4801858			TIAA-CREF Alternatives Services, LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1515836	4802819			TCAS Global Investments LLC	DE	DS	TIAA-CREF Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-2719001	4313155			TIAA-CREF International Holdings LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					TCAM Global UK Limited	GBR	DS	TIAA-CREF International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4843296			TCAM Global Australia Pty Ltd.	AUS	DS	TIAA-CREF International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	TIAA-CREF International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	TIAA-CREF International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1163894	4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1125673	4617705			TIAA Henderson Real Estate Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Overseers	0100
		00000	98-1125673	4617705			TIAA Henderson Real Estate Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Overseers	0100
		00000	98-1127648	4618195			TH RE Administration Ltd	GBR	DS	TIAA Henderson Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1128805	4618216			TH RE AIFM Group Ltd	GBR	DS	TIAA Henderson Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4715937			Henderson Indirect Property Fund (Europe) Management Sarl	LUX	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715946			Henderson Property Management Company (Lux) No 1 Sarl	LUX	DS	TH RE AIFM Group Ltd	Ownership	94.900	TIAA Board of Overseers	
		00000		4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	TH RE AIFM Group Ltd	Ownership	94.900	TIAA Board of Overseers	
		00000		4715964			Henderson Asia Pacific Indirect Property Fund Management Sarl	LUX	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4759557			Henderson Global Investors SGR Spa	ITA	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4716756			Henderson Funds Management (Jersey) Limited	JEY	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4841331			Henderson Funds Management Vanquish (Jersey) Limited	JEY	DS	Henderson Funds Management (Jersey) Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4841322			Henderson Funds Management Vanquish II (Jersey) Limited	JEY	DS	Henderson Funds Management (Jersey) Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4716765			Henderson Property Management (Jersey) Limited	JEY	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4716774			Henderson Property UK AIFM Limited	GBR	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1128787	4618243			TH RE FCACO Ltd	GBR	DS	TIAA Henderson Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	
		00000	98-0582851	4313182			TIAA-CREF Asset Management UK Limited	GBR	DS	TH RE FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4716783			Henderson Real Estate Asset Management Ltd	GBR	DS	TH RE FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4716868			Henderson Shopping Center Verwaltungs GmbH	DEU	DS	Henderson Real Estate Asset Management Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1127632	4618261			TH RE Group Holdings Ltd	GBR	DS	TIAA Henderson Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1014834	4617675			TIAA-CREF Luxembourg S.a.r.l.	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715227			Henderson Joint Ventures Property Funds Management Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715236			TH Real Estate (France) SAS	FRA	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715245			Henderson Matador LP General Partner Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715254			Henderson OMP (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715263			Henderson CLOF II (No 1 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4841304			CLOF II (No1 Nominee) Limited	GBR	DS	Henderson CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4715272			Henderson UK OM (LP1) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4841292			Henderson UK OM (LP1) Limited	GBR	DS	Henderson UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4715281			Henderson CLOF II (No 2 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715290			Henderson UK OM (LP2) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	

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		00000		4841283			Henderson UK OM (LP2) Limited	GBR	DS	Henderson UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1165678	4715302			Henderson CLOF II (No 3 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715311			Henderson CLOF II (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715320			Henderson UK OM (LP3) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4841274			Henderson UK OM (LP3) Limited	GBR	DS	Henderson UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4715339			Henderson Administration Services Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715348			Henderson Property Nominees Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715357			Henderson Global Investors Immobilien Austria GmbH	AUT	DS	TH RE Group Holdings Ltd	Ownership	65.000	TIAA Board of Overseers	
		00000		4715366			Henderson Beteiligung Verwaltungs GmbH	DEU	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715898			HGI Immobilien GmbH	DEU	DS	TH RE Group Holdings Ltd	Influence		TIAA Board of Overseers	
		00000		4841247			Islazul General Partner Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4715900			AREFM (BVI) Limited		DS	TH RE Group Holdings Ltd	Influence		TIAA Board of Overseers	
		00000		4715919			Henderson Real Estate Singapore Pte	SGP	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4841265			TH Real Estate (Australia) Ltd.	AUS	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4747152			TH RE Operations Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4747059			TH RE Corporate Secretarial Services Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4841256			TIAA Henderson Real Estate Enhanced Debt (GP) Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000					TIAA Henderson Investment Consulting (Shanghai) Company Ltd.	CHN	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000					T-C Lux Investments GP Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000					TH RE Italy Srl	ITA	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000					TH Real Estate (Hong Kong) Limited	HKG	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000					TH Real Estate PELV GP Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	
		00000		4747125			TH RE US Limited	GBR	DS	TIAA Henderson Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4749875			TH RE US Holdings LLC	DE	DS	TH RE US Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4750479			TH Real Estate US LLC	DE	DS	TH RE US Holdings LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4750497			TH RE Administration US LLC	DE	DS	TH RE US Holdings LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-1502502	4801885			Global Agriculture AIV, LLC	DE	DS	TIAA Global Ag Special Member LLC	Management		TIAA Board of Overseers	
		00000	45-1502684	4867845			Global AG US Corp.	DE	DS	Global Agriculture AIV, LLC	Ownership	56.500	TIAA Board of Overseers	
		00000		4843287			TIAA Global Ag II Special Member LLC	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	85.000	TIAA Board of Overseers	
		00000	26-0352314	4628390			International Agricultural Management, LLC	DE	DS	Westchester Group Investment Management, Inc.	Management		TIAA Board of Overseers	
		00000	87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Management		TIAA Board of Overseers	
		00000	26-2747489	4634038			Premier Agricultural Management International, LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	73.700	TIAA Board of Overseers	
		00000	37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	

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		00000	27-3419683	4618122			Westchester Group Asset Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4794482			Westchester Group of Europe Ltd.	GBR	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	06-1217855	4680325			TH Property Holdings, L.L.C.	DE	DS	TIAA Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2134971	4772266			Casa Student Housing Fund GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	
		00000	36-4477806	4681797			Global Investors GP, L.L.C.	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	
		00000	20-2537749	4681809			Global Investors GP II, L.L.C.	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	
		00000	20-3070768	4681818			Global Investors GP IV, L.L.C.	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	
		00000	30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1563437	4749941			TIAA Asset Management Finance Company, LLC	DE	DS	TIAA Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	TIAA Asset Management Finance Company, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	36-3817266	3707551			Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	64.000	TIAA Board of Overseers	
		00000					The ETAP Master Fund, Ltd.	DE	DS	Gresham Asset Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham A+ Master Fund, Ltd.	DE	DS	Gresham Asset Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham EJ Master Fund, Ltd.	DE	DS	Gresham Asset Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham G+ Master Fund, Ltd.	DE	DS	Gresham Asset Management LLC	Management		TIAA Board of Overseers	
		00000	20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	64.000	TIAA Board of Overseers	
		00000		4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	98-0689775	4781950			TAP WP Master Fund, Ltd.	CYM	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000	27-4870255	4781932			TAP WP Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000	80-0898902	4781923			Gresham Gold Plus Fund LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					Strategic Commodities Fund, Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The ETAP Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham A+ Fund LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham A+ Fund, Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham DJF CommodityBuilder Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham DJF Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham EJ Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham EJ Fund, Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham G+ Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham G+ Fund, Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham Gold Plus Fund, Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham MTAP Commodity Builder Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Gresham Qualifying Investor Funds PLC	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Onshore ETAP Fund, L.L.C.	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Onshore Gresham A+ Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Strategic Commodities Fund II LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Strategic Commodities Fund LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	

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		00000					The Strategic Commodities Master Fund, Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The TAP CommodityBuilder Fund, L.L.C.	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The Tap Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The TAP Fund, Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The TAP Master Fund Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The TAP WP Fund, LLC	DE	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000					The TAP WP Fund, Ltd.	GBR	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000	98-0689778				The TAP WP Master Fund, Ltd.	CYM	DS	Gresham Investment Management LLC	Management		TIAA Board of Overseers	
		00000	31-0942504	4774792			Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	27-4357327	4781624			Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Municipal Cash Portfolio LLC	DE	DS	Nuveen Asset Management, LLC	Management		TIAA Board of Overseers	
		00000					Symphony Specialty Finance LLC	DE	DS	Nuveen Fund Advisors, LLC	Management		TIAA Board of Overseers	
		00000	42-1683694	4774765			Nuveen Commodities Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000					Nuveen Diversified Commodity Fund	DE	DS	Nuveen Commodities Asset Management, LLC	Management		TIAA Board of Overseers	
		00000					Nuveen Long/Short Commodity Total Return Fund	DE	DS	Nuveen Commodities Asset Management, LLC	Management		TIAA Board of Overseers	
		00000		4774774			Nuveen Global Investments Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4781633			Nuveen Global Investments Ltd.	GBR	DS	Nuveen Global Investments Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	04-3714572	4774804			Nuveen Investments Advisers Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	37-1695518	4774831			Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	90-0860898	4776527			Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	36-4709028	4774868			Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	47-0875103	4776518			NWQ Investment Management Company, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-2180527				NWQ Energy Funds, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8268847				NWQ Funds, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	36-2639476	4775137			Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	02-0767175	4774840			Nuveen Tradewinds Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	02-0767178	4774859			Tradewinds Global Investors, LLC	DE	DS	Nuveen Tradewinds Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	0200
		00000					The Tradewinds Institutional Investment Trust	DE	DS	Tradewinds Global Investors, LLC	Management		TIAA Board of Overseers	
		00000	20-3432117	4774822			Santa Barbara Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3252504	4774813			Symphony Asset Management LLC	CA	DS	Nuveen Investments, Inc.	Ownership	51.000	TIAA Board of Overseers	0300
		00000	02-0767178	4774859			Tradewinds Global Investors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	0.000	TIAA Board of Overseers	0200
		00000	36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4781688			Nuveen Investments Canada Co.	CAN	DS	Nuveen Investments Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3252504	4774813			Symphony Asset Management LLC	CA	DS	Nuveen Investments Holdings, Inc.	Ownership	49.000	TIAA Board of Overseers	0300
		00000		4845692			Arpeggio Fund	CYM	DS	Symphony Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Bravura 99 Fund, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Overture 7 Fund, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Rhapsody Fund, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000	27-1239554	4776497			Symphony GP LLC	CA	DS	Symphony Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Symphony Eureka Fund, L.P.	CA	DS	Symphony GP LLC	Management		TIAA Board of Overseers	
		00000	46-4622265	4776460			Symphony Funds LLC	DE	DS	Symphony Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Symphony Senior Loan Fund (Nuveen) L.P.	DE	DS	Symphony Funds LLC	Management		TIAA Board of Overseers	
		00000					Symphony CLO Holdings, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony CLO Opportunities Fund, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4776479			Symphony CLO II, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000	20-8011867	4776488			Symphony CLO II, Corp.	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781893			Symphony CLO III, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	

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		00000	20-8914566	4781905			Symphony CLO III, Corp.	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781914			Symphony CLO IV, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4793113			Symphony CLO V, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000	26-1605843	4781848			Symphony CLO V, Corp.	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony CLO VII, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000	45-3040426	4781790			Symphony CLO VII, Inc.	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781802			Symphony CLO VIII, Limited Partnership	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781811			Symphony CLO VIII, LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781820			Symphony CLO VIII GP Ltd	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781839			Symphony CLO IX, Limited Partnership	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781781			Symphony CLO IX LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781754			Symphony CLO IX Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781763			Symphony CLO IX GP Ltd	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781772			Symphony CLO X, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781745			Symphony CLO X, LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4782005			Symphony CLO XI, Limited Partnership	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781697			Symphony CLO XI, LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781709			Symphony CLO XI GP Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781718			Symphony CLO XI, Ltd	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4580528			Symphony CLO XII Ltd	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781642			Symphony CLO XII LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781651			Symphony CLO XIV Ltd	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781660			Symphony CLO XIV LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony CLO XV, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony CLO XV LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony CLO XVI, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony CLO XVI, LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Convertible Arbitrage Master Fund, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Corporate Relative Value and Arbitrage Fund, L.P.	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Convertible Bond Fund, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Credit Opportunities Fund, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000	20-8924572	4781857			Symphony Credit Opportunities Fund, Inc	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Credit Opportunities Fund L.P.	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Event Driven Opportunities Master Fund, L.P.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Event Driven Opportunities Fund, L.P.	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781866			Symphony Hedging Entity, Ltd.	CYM	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Long Short Credit Fund, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Long Short Credit Unit Trust	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Senior Loan Fund L.P.	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000					Symphony Small Cap Core Fund, L.P.	CA	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000		4781679			SSF-1, LLC	DE	DS	Symphony Asset Management LLC	Management		TIAA Board of Overseers	
		00000	13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	13-3371278	4601094			JWL Properties, Inc.	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	13-3550737	4601179			T-Investment Properties Corp.	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	16-1735872	4601209			TCPC Associates, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					TIAA 485 Boca 54 LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	

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		00000	20-5247836				Boca 54 Land Associates LLC	DE	DS	TIAA 485 Boca 54 LLC	Ownership	80.000	TIAA Board of Overseers	
		00000					Boca 54 North, LLC	DE	DS	Boca 54 Land Associates LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Boca 10 A & B, LLC	DE	DS	Boca 54 Land Associates LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Boca 10 C & D, LLC	DE	DS	Boca 54 Land Associates LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Boca 11 A, LLC	DE	DS	Boca 54 Land Associates LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	30-0284330	4601254			TIAA 485 Clarendon, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-2748598	4601487			TIAA-CREF Global Investments LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8218167	4601339			TIAA Gemini Office, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8150869	4640057			Tri-State Prime Property Venture LLC	DE	DS	TIAA Gemini Office, LLC	Ownership	85.000	TIAA Board of Overseers	
		00000	47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-4746034				AP Cricket Valley Holding II, LLC	NY	DS	730 Power Development, LLC	Ownership	88.000	TIAA Board of Overseers	
		00000	13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Overseers	0400
		00000	51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	0400
		00000	13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Overseers	0500
		00000	13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	0500
		00000	35-2315236	4314778			Active Extension Fund I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	26-1870966	4314808			Active Extension Fund III, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	45-2285816	4860501			Almond Processors, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	04-3671330	4860510			California Treehouse Almonds, LLC	CA	DS	Almond Processors, LLC	Influence		TIAA Board of Overseers	
		00000	46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	99.000	TIAA Board of Overseers	
		00000		4618346			Quercus Panama, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4651503			Quercus Algoma Corporation	CAN	DS	Quercus Panama, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Overseers	
		00000	46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	99.900	TIAA Board of Overseers	
		00000		4600015			CCM Series, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4600024			CCM Series 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Overseers	0600
		00000	36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.200	TIAA Board of Overseers	

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		00000		4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Overseers	
		00000		4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					IAI Brasil Propriedades Agricolas Ltda.	BRA	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	13-1624203	4849999			Consultedualliance LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000					Cross Valley FinCo , L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000					Cross Valley FinCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000	27-0825038	4601898			Debt Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	99.900	TIAA Board of Overseers	0700
		00000		4601852			Mansilla Participacoes LTDA	BRA	DS	Demeter Agricultural Properties, LLC	Ownership	0.100	TIAA Board of Overseers	0700
		00000		4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Ownership	64.800	TIAA Board of Overseers	
		00000		4643049			Nova Amaralina S/A - Propriedades Agrícolas	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4643320			Nova Agrícola Ponte Alta S/A	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4643058			Nova Santa Barbara Agrícola S/A	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4644523			Terras de Ponte Alta S/A	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Overseers	
		00000		4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4644297			Administracio do Participacoes Aguassana LTDA	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4644336			Vale De Ponte Alta S.A.	BRA	DS	Administracio do Participacoes Aguassana	Ownership	100.000	TIAA Board of Overseers	
		00000		4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Administracio do Participacoes Aguassana	Ownership	100.000	TIAA Board of Overseers	
		00000		4644309			Aguas de Ponte Alta S.A.	BRA	DS	Administracio do Participacoes Aguassana	Ownership	100.000	TIAA Board of Overseers	
		00000	45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-0673217	4612812			Bridge View Land, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	75-3025596	4612867			Chalk Ridge Vineyard, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3389452	4612782			Force Canyon Vineyard, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-3964695	4613314			Hobson Avenue Vineyard, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3326720	4613332			Loma Verde, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-1542713	4613417			Marsino Vineyard, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	

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		00000	26-3553798	4613846			Silverado Gonzales Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-4339552	4613855			Silverado Hames Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-0859122	4613873			Silverado Monterey Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-2490906	4613882			Silverado SLO Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-2103788	4613891			Silverado Sonoma Vineyard, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-2759151	4613912			Silverado Sweetwater Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3361818	4613967			Stanly Ranch Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-3774024	4613976			Suscol Mountain Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-2766605	4614665			Terra Ventosa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	68-0443927	4613921			Silverado Winegrowers LLC	DE	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3357571	4614759			Alta Loma Vineyard, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	68-0453703	4614795			Champlin Creek Vineyard, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	91-1846754	4614816			Dos Hermanos, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3388287	4615653			Hassett Lane Vineyard, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-0925526	4615662			Loma Pacific Vineyard, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	68-0467308	4615699			Rodgers Creek Vineyard, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	91-1806950	4615783			Silverado Suscol, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-1139398	4617059			Stage Gulch Ridge Vineyard, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-4811225	4617068			SWG Delta Vineyards, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-4820104	4617077			SWG Paso Vineyard, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1081754	4617086			SWG Sonoma Vineyard, LLC	DE	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000					DWM Microfinance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000	04-3718449	4643003			Envisage Information Systems, LLC	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	30-0701953	4633974			EPP LFG I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000		4747134			FCP-ASC Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000		4749893			American Safety Holding Corporation	DE	DS	FCP-ASC Holdings, LLC	Influence		TIAA Board of Overseers	
		00000		4752473			American Safety Council, Inc.	DE	DS	American Safety Holding Corporation	Influence		TIAA Board of Overseers	
		00000		4752491			American Safety Council Insurance Division, Inc.	DE	DS	American Safety Holding Corporation	Influence		TIAA Board of Overseers	
		00000		4848590			American Safety Council California Division, Inc.	DE	DS	American Safety Holding Corporation	Influence		TIAA Board of Overseers	
		00000	98-0445104	4634832			Forum Asian Realty Income, LP	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	97.500	TIAA Board of Overseers	
		00000	98-0460375	4634869			Forum European Realty Income, LP	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	99.100	TIAA Board of Overseers	
		00000	26-3084917	4629593			GFP Managed Equities II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Overseers	
		00000					Golden Spread FinCo, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000					Golden Spread FinCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	

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		00000		4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	46-2031403	4860800			Inception Partners IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	51.000	TIAA Board of Overseers	
		00000	46-2062147	4860819			Inception Partners V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	51.000	TIAA Board of Overseers	
		00000	27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	27-3900641	4860855			EMG Investments, LLC	DE	DS	Infra Alpha, LLC	Influence		TIAA Board of Overseers	
		00000	47-4169877				Lewis & Clark Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	47-4187541				L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-2007833	4635334			Liberty M & R SPV II, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	11-3034756	4600789			ND Properties, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	27-4266822	4611767			ND 70SMA LLC	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	27-4209914	4601919			ND Belgrave House LLC	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4651343			London Belgrave Unit Trust	JEY	DS	ND Properties, Inc.	Ownership	99.800	TIAA Board of Overseers	
		00000	45-5567635	4601889			ND Festival Place LLC	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4651325			Festival Place Unit Trust	JEY	DS	ND Properties, Inc.	Ownership	99.900	TIAA Board of Overseers	
		00000		4844341			New Fetter Lane Unit Trust	JEY	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Overseers	0800
		00000		4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Overseers	
		00000		4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Overseers	
		00000	57-1186344	4611785			TIAA Canada Retail Business Trust	PA	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	11-3034756	4611806			TIAA Stafford-Harrison LLC	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	20-1371171	4611851	0001378575		TIAA-CREF Asset Management Core Property Fund, LP	DE	DS	ND Properties, Inc.	Management		TIAA Board of Overseers	0900
		00000	20-1371171	4611851	0001378575		TIAA-CREF Asset Management Core Property Fund, LP	DE	DS	TIAA-CREF Asset Management Core Property Fund GP, LLC	Management		TIAA Board of Overseers	0900
		00000	20-1371379	4614638			TCAM Core Property Fund REIT, LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund, LP	Ownership	99.900	TIAA Board of Overseers	
		00000	20-1364650	4617590			TCAM Core Property Fund Operating GP, LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	20-1371235	4617602			TCAM Core Property Fund Operating, LP	DE	DS	TIAA-CREF Asset Management Core Property Fund REIT LLC	Ownership	99.900	TIAA Board of Overseers	
		00000		4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000		4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	1.000	TIAA Board of Overseers	1000
		00000		4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000		4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Overseers	1000
		00000	45-3755756	4863463			T-C 40 Broad Street LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	45-4768909	4618289			T-C 3333 Wisconsin Avenue, LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	47-4016470	4865159			T-C 51 Sleeper Street LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	47-2264739	4785949			T-C 636 Sixth Avenue Retail LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	29-1963113				T-C Cypress Park West LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	45-2612359	4617723			T-C Ellington LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	46-5061808	4702928			T-C Falls Center Townhouses LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	26-1700245	4617853			T-C King Street Station LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	27-3760906	4617947			T-C Newbury Common LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2474310	4793038			T-C Park 19 LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	27-4116676	4618092			T-C Potomac Promenade LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	26-1963207	4618104			T-C Roosevelt Square LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2532161	4793047			T-C Savier Street Flats LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	27-4180357	4618113			T-C State House on Congress Apartments LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	14-2005711	4618131			T-C Stonecrest LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	45-2892182	4618177			T-C Trio Apartments LLC	DE	DS	TIAA-CREF Asset Management Core Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	
		00000	36-4263042	4640093			WA-WTC, LLC	DE	DS	ND Properties, Inc.	Ownership	75.000	TIAA Board of Overseers	
		00000		4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4613015			T-C Pep Holding S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	
		00000		4617497			T-C Pep Property S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4617488			T-C Pep Asset S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4612997			T-C Neuperlach Development S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	
		00000		4612746			36 Rue La Fayette SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4613828			SAS Roosevelt	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	100.000	TIAA Board of Overseers	
		00000		4613837			Villabe SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4614807			Des Brateaux SARL	FRA	DS	Villabe SAS	Ownership	100.000	TIAA Board of Overseers	
		00000		4612821			Bruyeres I SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4614898			Olympe Holding SARL	FRA	DS	Bruyeres I SAS	Ownership	100.000	TIAA Board of Overseers	
		00000		4862998			Olympe EURL	FRA	DS	Olympe Holding SARL	Ownership	100.000	TIAA Board of Overseers	
		00000		4612830			Bruyeres II SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4615587			Servin Holding SARL	FRA	DS	Bruyeres II SAS	Ownership	100.000	TIAA Board of Overseers	
		00000		4617684			Servin EURL	FRA	DS	Servin Holding SARL	Ownership	100.000	TIAA Board of Overseers	
		00000		4613819			154 Rue De L'Universite SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4615701			154 Rue De L'Universite S.a.r.l	FRA	DS	154 Rue De L'Universite SAS	Ownership	100.000	TIAA Board of Overseers	
		00000		4612876			Courcelles 70 SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4614692			TIAA Lux 8 S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4614704			TIAA Lux 9 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Overseers	
		00000		4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	
		00000		4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000		4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	
		00000		4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	
		00000		4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	
		00000		4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	
		00000		4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	
		00000		4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Overseers	1100
		00000		4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.200	TIAA Board of Overseers	1100
		00000		4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	51.000	TIAA Board of Overseers	
		00000		4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4612885			Erlangen Arcaden GmbH & Co. KG	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	94.900	TIAA Board of Overseers	1200
		00000		4612885			Erlangen Arcaden GmbH & Co. KG	DEU	DS	Erlangen Arcaden Verwaltungs GmbH	Ownership	5.100	TIAA Board of Overseers	1200
		00000		4843447			New Fetter Lane Ltd.	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4844341			New Fetter Lane Unit Trust	JEY	DS	New Fetter Lane Ltd.	Ownership	50.000	TIAA Board of Overseers	0800
		00000	26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	45-1125143	4628608			Materra, LLC	CA	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	
		00000	26-4621336	4644475			Teays River Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	
		00000	46-1768969	4611860			AGR Agricultural Investments	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4643861			Ridley Corporation Limited	AUS	DS	AGR Agricultural Investments	Influence		TIAA Board of Overseers	
		00000	26-4248579	4313025			Oleum Holding Company, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4313100			Polar Star Canadian Oil and Gas Holding, Inc .	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000		4612755			Adastra Management, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Management		TIAA Board of Overseers	
		00000		4313128			Polar Star Canadian Oil and Gas, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Ownership	100.000	TIAA Board of Overseers	
		00000	26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4630601			RABO Farm Europe Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000	45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Europe, LLC	Ownership	99.900	TIAA Board of Overseers	1300
		00000		4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Resources, LLC	Ownership	0.100	TIAA Board of Overseers	1300
		00000		4611888			IPOPEMA 87 Closed Investment Fund of Non-Public Assets	POL	DS	Renewable Timber Europe, LLC	Ownership	99.000	TIAA Board of Overseers	1400
		00000		4611888			IPOPEMA 87 Closed Investment Fund of Non-Public Assets	POL	DS	Renewable Timber Resources, LLC	Ownership	1.000	TIAA Board of Overseers	1400
		00000		4611927			Forestal y Agricola Silvoligna Chile Limitada	CHL	DS	Renewable Timber Resources, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	11-3564797	4643898			RT Tri-State LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000	03-0543113				Siguler Guff Third Avenue, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2092098	4763170			T-C 101 Miller Street Holding Company LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	

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		00000	47-2081462	4763808			T-C 101 Miller Street LLC	DE	DS	T-C 101 Miller Street Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4599977			T-C 20 Hunter Street (AUS) Pty Ltd	AUS	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3922951	4599968			T-C 20 Hunter Street (US), LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000					T-C 20 Hunter Street (AUS) Trust	AUS	DS	T-C 20 Hunter Street (US), LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-4123754	4601777			T-C 685 Third Avenue Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	27-3835063	4643982			T-C 685 Third Avenue Venture, LLC	DE	DS	T-C 685 Third Avenue Member, LLC	Ownership	50.000	TIAA Board of Overseers	
		00000	27-3095569	4644000	0001510620		T-C 685 Third Avenue, LLC	DE	DS	T-C 685 Third Avenue Venture, LLC	Ownership	99.900	TIAA Board of Overseers	
		00000	47-2986461	4843380			T-C 685 Third Avenue Mezzanine LLC	DE	DS	T-C 685 Third Avenue, LLC	Ownership	99.900	TIAA Board of Overseers	
		00000	61-1754745	4843915			T-C 685 Third Avenue Owner LLC	DE	DS	T-C 685 Third Avenue Mezzanine LLC	Ownership	99.900	TIAA Board of Overseers	
		00000	46-4969690	4653972			T-C 699 Bourke Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2363168	4794503			T-C Europe Holding Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Overseers	1500
		00000	47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Overseers	1500
		00000		4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Overseers	
		00000					Luxembourg Investment Company 25 S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000					T-C Nordics Investment AB	SWE	DS	Luxembourg Investment Company 25 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4841443			TIAA Luxembourg S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4841993			T-C Neptune Holdings S. à r.l.	LUX	DS	TIAA Luxembourg S.à r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000		4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	50.000	TIAA Board of Overseers	
		00000					Neptune Polish Property Venture BV	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000					Cranston Investments SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	
		00000					Easley Investments SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	
		00000					Emerada Investments SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	
		00000					Richford Investments SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	
		00000					Neptune Roppenheim 1 S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000					Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim 2 S.à r.l.	Ownership	50.000	TIAA Board of Overseers	1600
		00000					Neptune Roppenheim 2 S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	
		00000					Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim 2 S.à r.l.	Ownership	50.000	TIAA Board of Overseers	1600
		00000	45-2877772	4601786			T-C GA Real Estate Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	46-0959792	4611936			8 Spruce Street GA Investor, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Overseers	
		00000					FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1650509	4751711			T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Overseers	
		00000	47-1488131		0001629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-2952349	4612045			T-C 1101 Pennsylvania Avenue LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	DS	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Overseers	
		00000	27-2952860	4863472	0001577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1805501	4613985			T-C 33 Arch Street Venture, LLC	DE	DS	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Overseers	
		00000	45-2792699	4617198	0001577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Overseers	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	DS	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Overseers	
		00000	46-1754243	4617321	0001577563		T-C 470 Park Avenue South Owner LLC	DE	DS	T-C 470 Park Avenue South Venture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1839003	4614889			T-C 475 Fifth Avenue Venture LLC	DE	DS	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Overseers	
		00000	45-3229803	4617330	0001577564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2118640	4763787			T-C 800 17th Street NW Venture LLC	DE	DS	T-C 800 17th Street NW Member LLC	Ownership	50.100	TIAA Board of Overseers	
		00000	47-2069910		0001629146		T-C 800 17th Street NW Owner LLC	DE	DS	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-5624526	4612090			T-C 815 Pine, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	37-1656720	4626060			815 Pine Investors, LP	DE	DS	T-C 815 Pine, LLC	Ownership	90.000	TIAA Board of Overseers	
		00000	45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-0750331	4612111			T-C 919 N. Michigan Avenue Retail, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1791581	4612054			T-C Franklin Square Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Overseers	
		00000	26-0011770	4617611	0001577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2023405	4763303			T-C Hall of States Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2043468	4763796			T-C Hall of States Venture LLC	DE	DS	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Overseers	
		00000	47-2034237		0001629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-4045658	4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1120016	4601973			T-C Legacy Place Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Overseers	
		00000		4843933			Legacy Place, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2903922	4843326			T-C Republic Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Overseers	
		00000	47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2793452				T-C Republic Square Owner LLC	DE	DS	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1379500	4749969			The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1886721	4772239			T-C HV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1919894	4774680			T-C H-T Venture LLC	DE	DS	T-C HV Member LLC	Ownership	51.000	TIAA Board of Overseers	
		00000	47-1930719				T-C H-T REIT LLC	DE	DS	T-C H-T Venture LLC	Ownership	99.900	TIAA Board of Overseers	
		00000	46-4567368	4651473			T-C JK I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK I, LLC	Ownership	51.000	TIAA Board of Overseers	1700
		00000	46-4587620	4651482			T-C JK II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK II, LLC	Ownership	49.000	TIAA Board of Overseers	1700
		00000	47-4095803				T-C Lux Fund Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000					T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1954609	4759605			T-C Mt. Ommaney Centre Holding Company LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1828871	4749905			T-C Mt. Ommaney Centre LLC	DE	DS	T-C Mt. Ommaney Centre Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	

SCHEDULE Y

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		00000	47-3578213	4844930			T-C Pearl REIT, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	47-3589628	4845722			T-C Pearl Investor, LLC	DE	DS	T-C Pearl REIT, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3007720	4599874			T-C SBMC Joint Venture LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8309570	4601795			T-C SMA I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8309587	4619790			CPPIB-TIAA US Real Property Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	1800
		00000	20-8309587	4619790			CPPIB-TIAA US Real Property Fund LP	DE	DS	T-C SMA I, LLC	Ownership	1.000	TIAA Board of Overseers	1800
		00000	20-8309597	4643991			C-T REIT, LLC	DE	DS	CPPIB-TIAA US Real Property Fund LP	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8309622	4644019			C-T Shenandoah, LLC	DE	DS	C-T REIT, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	36-4620008	4599128			T-C SMA 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		TIAA Board of Overseers	
		00000	47-1508630	4746968			T-C 526 Route 46 LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-2762767	4644028			T-C Barton Springs LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-2719700	4644037			T-C Century Plaza LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2569491	4843317			T-C Copley LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-4023559	4644046			T-C Des Peres Corners LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3678318	4644103			T-C RDC, LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-3525878	4644112			T-C Scripps Ranch LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-3415834	4644130			T-C Shoppes at Monarch Lakes LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-4977129	4653909			T-C Uptown Apartments, LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-1858182	4599137			T-C SMA III, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	27-1870032	4639958			TIAA-CPPIB Commercial Mortgage Company, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	1900
		00000	27-1870032	4639958			TIAA-CPPIB Commercial Mortgage Company, L.P.	DE	DS	T-C SMA III, LLC	Ownership	1.000	TIAA Board of Overseers	1900
		00000	27-1870080	4640039	0001498445		TIAA-CPPIB Commercial Mortgage Company REIT LLC	DE	DS	TIAA-CPPIB Commercial Mortgage Company, L.P.	Ownership	100.000	TIAA Board of Overseers	
		00000	42-1573768	4599164			T-C Sports Co., Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	13-3986052	3910913			TCT Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	43-1814494	2716547	0001091559		TIAA-CREF Trust Company, FSB	US	DS	TCT Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	13-4077180	4599191			Teachers Mayflower, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000					THRE Enhanced Debt Fund	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	

SCHEDULE Y

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		00000	13-4173396	4599203			TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	36-4450150	4599221			TIAA Diamond Investor, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	27-5551198	4599267			TIAA Global Ag Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	98.200	TIAA Board of Overseers	
		00000	45-1531685	4643580			Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US), LLC	Management		TIAA Board of Overseers	
		00000	80-0843991	4644877			Loma del Rio Vineyards, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Overseers	0600
		00000	46-2577906	4643973			Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	
		00000		4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	100.000	TIAA Board of Overseers	
		00000		4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Overseers	
		00000		4863490			Agrobio Investimentos e Participações S/A	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4646321			Cerpon Participações S/A	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4725758			Nova Ibiajara Propriedades Agrícolas S/A	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4653981			Tellus Nordeste Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4644505			Terra do Sol Propriedades Agrícolas S/A	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4644514			Terrainvest Propriedades Agrícolas S/A	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4646282			Tparone Participações S/A	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4646303			Toperone Agrícola S/A	BRA	DS	Tparone Participações S/A	Ownership	100.000	TIAA Board of Overseers	
		00000		4646291			Tpartwo Participações S/A	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	
		00000		4646312			Topertwo Agrícola S/A	BRA	DS	Tpartwo Participações S/A	Ownership	100.000	TIAA Board of Overseers	
		00000	45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Management		TIAA Board of Overseers	
		00000	47-0974399	4753591	0001616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	
		00000	47-3600919	4845704			Global Ag FFI LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4794286			Global AG Properties II Australia Trust	AUS	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4755456			Helios Brasil Participacoes, Ltda.	BRA	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4757012			Iris Brasil Participaco Ltda.	BRA	DS	Helios Brasil Participacoes, Ltda.	Ownership	100.000	TIAA Board of Overseers	
		00000		4794295			Janus Brasil Participacoes, S.A.	BRA	DS	Iris Brasil Participaco Ltda.	Management		TIAA Board of Overseers	
		00000		4802145			Esus Brasil Participações S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Management		TIAA Board of Overseers	
		00000		4801773			Jatoba S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Management		TIAA Board of Overseers	
		00000		4801782			AGW Empreendimentos e Participações S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Management		TIAA Board of Overseers	
		00000		4801700			Companhia Agrícola Botucatu	BRA	DS	Janus Brasil Participacoes, S.A.	Management		TIAA Board of Overseers	
		00000	47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-2860100	4599276			TIAA Global Equity Income, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	26-3594208	4863502			TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Overseers	
		00000	46-3909387				Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Forestal GTR Chile Limitada	DE	DS	Global Timber SA LLC	Ownership	99.900	TIAA Board of Overseers	
		00000	46-3899490	4801906			Global Timber Europe LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	

SCHEDULE Y

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		00000		4801915			IPOPEMA 95 Closed Investment Fund of Non-Public Assets	POL	DS	Global Timber Europe LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					EKO Topola Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	
		00000		4802800			Brusno Resort Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	
		00000		4802789			Global Timber Spain, SL	ESP	DS	Global Timber Europe LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	
		00000					GT Europe Cooperatief U.A.	NLD	DS	Global Timber Europe LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	99.000	TIAA Board of Overseers	
		00000		4802798			Brusno Maszyny Sp. z.o.o.	POL	DS	Global Timber Europe LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4626109			Aquilla Sonnet LP	CAN	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	
		00000	30-0701953	4619530			EPP Horizon LFG, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	
		00000	38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	26-4139252	4643339			I 595 Express, LLC	DE	DS	I 595 Toll Road, LLC	Ownership	50.000	TIAA Board of Overseers	
		00000	46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-5268451	4810597			North American Sustainable Energy Fund GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	
		00000	61-1734097	4810551			North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	
		00000	45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	38-3847245	4602840			Actoil, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	98-0430762	4651530			Triangle Petroleum Corp	CO	DS	Actoil Bakken, LLC	Influence		TIAA Board of Overseers	
		00000	46-3373066	4602916			Actoil Colorado, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4651521			Great Western Petroleum LLC	DE	DS	Actoil Colorado, LLC	Ownership	50.000	TIAA Board of Overseers	
		00000	46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Overseers	
		00000	26-1698274	4599173			TIAA Park Evanston, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	46-3593768	4611712			Clarendon Virginia IV, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	13-4154803	4601160			TIAA SF One, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	38-3849546	4603155			Stonepeak Infrastructure Fund LP	DE	DS	TIAA-Stonepeak Investments I, LLC	Influence		TIAA Board of Overseers	
		00000	45-3030923	4601245			TIAA-Stonepeak Investments II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	30-0696099	4643955			Stonepeak GP Holdings LP	DE	DS	TIAA-Stonepeak Investments II, LLC	Influence		TIAA Board of Overseers	
		00000		4643964			Stonepeak Associates, LLC	DE	DS	Stonepeak GP Holdings LP	Ownership	100.000	TIAA Board of Overseers	
		00000	37-1645802	4643919			Stonepeak Advisors Holdings LLC	DE	DS	TIAA-Stonepeak Investments II, LLC	Influence		TIAA Board of Overseers	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000		4643946			Stonepeak Advisors LLC	DE	DS	Stonepeak Advisors Holdings LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	45-3164600	4601348			TIAA Super Regional Mall Member Sub, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	45-3164764	4644055			T-C Super Regional Mall Venture, LLC	DE	DS	TIAA Super Regional Mall Member Sub, LLC	Ownership	51.000	TIAA Board of Overseers	
		00000	46-4623585	4801821	0001614181		T-C International Plaza REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-4680948	4801849			T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4845599			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Overseers	
		00000	46-2713521	4604116	0001595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-2726147	4612979			T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Overseers	
		00000	45-3165203	4644064	0001544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	
		00000	45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Influence		TIAA Board of Overseers	
		00000	45-3164998	4644082	0001544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	
		00000	27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Overseers	
		00000	45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4747835			Catalina Solar Lessee Holdco, LLC	CA	DS	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Overseers	
		00000					Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000					730 Orion, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000		4643900			SG Solutions, LLC	DE	DS	TIAA SynGas, LLC	Ownership	50.000	TIAA Board of Overseers	
		00000	27-0195010	4626088			AE Investor II, LLC	DE	DS	TIAA SynGas, LLC	Ownership	57.000	TIAA Board of Overseers	
		00000	26-3561447	4599708	0001454640		TIAA-CREF Asset Management Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	
		00000	20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1191235		0001611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TCAM DOF GP, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	46-1191304		0001611291		TIAA-CREF Real Property Fund, LP	DE	DS	TIAA-CREF Real Property Fund GP, LLC	Ownership	0.000	TIAA Board of Overseers	2000
		00000	46-1201511		0001611292		TIAA-CREF Real Property Fund REIT, LLC	DE	DS	TIAA-CREF Real Property Fund, LP	Ownership	99.900	TIAA Board of Overseers	
		00000	46-1191304		0001611291		TIAA-CREF Real Property Fund, LP	DE	DS	TCAM DOF GP, LLC	Ownership	100.000	TIAA Board of Overseers	2000
		00000	55-0856733	4314349	0000882928		TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	20-5631854	4314282			Kaspick & Co., LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	27-2846152	4314291			Covariance Capital Management, Inc.	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Overseers	
		00000	35-2429521	4612858			CCAP GP, LLC	DE	DS	Covariance Capital Management, Inc.	Ownership	100.000	TIAA Board of Overseers	
		00000	45-4043663	4614768			CCAP Fund 3, L.P.	CYM	DS	CCAP GP, LLC	Management		TIAA Board of Overseers	
		00000	47-4069196				CCAP Fund 6 - 2015, L.P.	DE	DS	CCAP GP, LLC	Management		TIAA Board of Overseers	
		00000	47-4079472				CCAP Fund 8 - 2015, L.P.	DE	DS	CCAP GP, LLC	Management		TIAA Board of Overseers	
		00000	13-4026557	4314116	0001627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8892977	4599810			TIAA Union Place Phase I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000	20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	90.000	TIAA Board of Overseers	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000		4844163			UK PPP Investments, LP	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	
		00000		4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Overseers	
		00000		4848983			Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	
		00000		4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence		TIAA Board of Overseers	
		00000		4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Influence		TIAA Board of Overseers	
		00000		4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Influence		TIAA Board of Overseers	
		00000		4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Influence		TIAA Board of Overseers	
		00000	20-8150881	4640105			Whitman JFK JV, LLC	NY	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	
		00000	51-0141732	4599829			WRC Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	

Asterisk	Explanation
0100	TIAA Henderson Real Estate Limited is ultimately controlled by TIAA, with 99% of ownership by TIAA International Holdings 3, Ltd. and 1% of ownership by TIAA International Holdings 1, Ltd.
0200	Tradewinds Global Investors, LLC is ultimately controlled and owned entirely by TIAA, with 100% owned by Nuveen Tradewinds Holdings, LLC. Nuveen Investments, Inc. is also a legal owner, but with no ownership interests.
0300	Symphony Asset Management, LLC is ultimately controlled and owned entirely by TIAA, with 51% owned by Nuveen Investments, Inc. and 49% owned by Nuveen Investments Holdings, Inc.
0400	730 Texas Timberlands II, Ltd, is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.
0500	730 Texas Timberlands, Ltd, is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.
0600	Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.
0700	Mansilla Participacoes LTDA, is ultimately controlled and owned entirely by TIAA, which directly owns 99.9%. Demeter Agricultural Properties, LLC, which is owned 100% by TIAA, owns .1%.
0800	New Fetter Lane Unit Trust is ultimately controlled and owned entirely by TIAA, with 50% of ownership by ND Properties, Inc. and 50% of ownership by New Fetter Lane Ltd.
0900	TIAA-CREF Asset Management Core Property Fund, LP is controlled by TIAA, and partially owned indirectly by ND Properties, Inc., which owns 7.54% and TIAA-CREF Asset Management Core Property Fund GP, LLC, which owns less than .01%.
1000	1608 Chestnut Partners LP is ultimately controlled and owned entirely by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.
1100	Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.a.r.l., which owns 99.8% and TIAA Lux 11 S.a.r.l which owns 0.16%.
1200	Erlangen Arcaden GmbH & Co. KG is controlled by TIAA, and partially owned by TIAA Lux 5 S.a.r.l., which owns 94.9% and Erlangen Arcaden Verwaltungs GmbH which owns 5.1%.
1300	Topola Lasy Spolka z.o.o. is ultimately controlled and owned entirely by TIAA, with 99.9% of ownership by Renewable Timber Europe, LLC and .1% of ownership by Renewable Timber Resources, LLC.
1400	IPOPEMA 87 Closed Investment Fund of Non-Public Assets is ultimately controlled and owned entirely by TIAA, with 99% of ownership by Renewable Timber Europe, LLC and 1% of ownership by Renewable Timber Resources, LLC.
1500	T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.
1600	Roppenheim Outlet SNC is owned 50% by Neptune Roppenheim 1 S.à r.l. and 50% by Neptune Roppenheim 2 S.à r.l.
1700	Adeoti Empreendimentos Imobiliários Ltda is ultimately controlled and owned entirely by TIAA, with 51% of ownership with T-C JK I, LLC and 49% of ownership with T-C JK II, LLC
1800	CPPIB-TIAA US Real Property Fund LP is controlled by TIAA, which owns 50%. T-C SMA I, LLC, which is 100% owned by TIAA, is the General Partner and owns 1%.
1900	TIAA-CPPIB Commercial Mortgage Company, L.P. is controlled by TIAA, which owns 50%. T-C SMA III, LLC, which is 100% owned by TIAA, is the General Partner and owns 1%.
2000	TIAA-CREF Real Property Fund, LP is ultimately controlled and owned entirely by TIAA, with 99.99% owned by TCAM DOF GP, LLC and .01% owned by TIAA-CREF Real Property Fund GP, LLC.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The Company is not a U.S. branch of a Non-U.S. insurer.
2.
3.
4.
5.
6.
7.

Bar Code:

2. Medicare Part D Coverage Supplement [Document Identifier 365]

6 9 3 4 5 2 0 1 5 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

6 9 3 4 5 2 0 1 5 4 4 5 0 0 0 0 2

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

6 9 3 4 5 2 0 1 5 4 4 6 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6 9 3 4 5 2 0 1 5 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

6 9 3 4 5 2 0 1 5 4 4 8 0 0 0 0 2

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

6 9 3 4 5 2 0 1 5 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Discount on issuance of surplus note	4,219,690	4,219,690		
2597. Summary of remaining write-ins for Line 25 from overflow page	4,219,690	4,219,690		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Post retirement benefit obligation liability	(48,987,500)	(49,143,732)
2597. Summary of remaining write-ins for Line 25 from overflow page	(48,987,500)	(49,143,732)

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	37,776,940	34,647,151	72,136,689
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	37,776,940	34,647,151	72,136,689

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,966,220,654	1,811,569,151
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	85,833,977	172,512,008
	2.2 Additional investment made after acquisition	9,097,253	33,184,758
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	2,863,592	(931,021)
5.	Deduct amounts received on disposals	38,011,076	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	27,897,913	50,114,243
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	1,998,106,487	1,966,220,654
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	1,998,106,487	1,966,220,654

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	15,612,848,185	14,246,132,350
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	595,514,601	3,756,264,046
	2.2 Additional investment made after acquisition	172,842,104	54,187,459
3.	Capitalized deferred interest and other	1,118,524	2,335,598
4.	Accrual of discount	157,175	286,997
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	14,328,337	22,573,232
7.	Deduct amounts received on disposals	1,141,840,584	2,433,563,822
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,364,081	2,422,252
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(13,802,647)	(32,945,423)
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,239,801,615	15,612,848,185
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	15,239,801,615	15,612,848,185
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	15,239,801,615	15,612,848,185

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	26,176,963,702	20,155,868,468
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	898,565,305	1,769,680,979
	2.2 Additional investment made after acquisition	1,440,240,097	7,372,013,781
3.	Capitalized deferred interest and other		
4.	Accrual of discount	8,394	208,861
5.	Unrealized valuation increase (decrease)	(17,328,071)	330,537,282
6.	Total gain (loss) on disposals	(23,684,265)	10,517,241
7.	Deduct amounts received on disposals	1,355,632,117	2,989,609,683
8.	Deduct amortization of premium and depreciation	95,442	182,526
9.	Total foreign exchange change in book/adjusted carrying value	(86,508,065)	(170,399,703)
10.	Deduct current year's other than temporary impairment recognized	130,525,744	301,670,999
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	26,902,003,795	26,176,963,702
12.	Deduct total nonadmitted amounts	271,276,990	188,275,066
13.	Statement value at end of current period (Line 11 minus Line 12)	26,630,726,804	25,988,688,636

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	183,090,305,670	183,844,600,140
2.	Cost of bonds and stocks acquired	14,069,091,659	26,139,296,450
3.	Accrual of discount	130,979,044	311,306,169
4.	Unrealized valuation increase (decrease)	97,887,490	180,815,885
5.	Total gain (loss) on disposals	167,863,546	324,069,616
6.	Deduct consideration for bonds and stocks disposed of	11,555,703,764	26,776,979,956
7.	Deduct amortization of premium	111,954,977	233,212,892
8.	Total foreign exchange change in book/adjusted carrying value	(128,874,354)	(318,266,060)
9.	Deduct current year's other than temporary impairment recognized	243,611,938	381,323,682
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	185,515,982,375	183,090,305,670
11.	Deduct total nonadmitted amounts	5,362,207	
12.	Statement value at end of current period (Line 10 minus Line 11)	185,510,620,168	183,090,305,670

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	127,365,588,198	3,938,602,569	3,865,920,350	(19,871,767)	127,365,588,198	127,418,398,650		127,707,166,473
2. NAIC 2 (a)	40,596,297,771	2,005,598,580	1,144,970,290	229,573,574	40,596,297,771	41,686,499,635		40,669,233,063
3. NAIC 3 (a)	8,410,525,972	895,786,278	677,946,732	(21,242,612)	8,410,525,972	8,607,122,906		7,390,011,073
4. NAIC 4 (a)	3,779,313,544	400,328,223	250,555,652	(120,626,033)	3,779,313,544	3,808,460,082		3,704,713,472
5. NAIC 5 (a)	1,036,498,555	164,975,008	201,671,110	82,269,197	1,036,498,555	1,082,071,650		863,156,324
6. NAIC 6 (a)	275,786,998	1,027,056	38,800,647	15,525,338	275,786,998	253,538,745		270,926,425
7. Total Bonds	181,464,011,038	7,406,317,714	6,179,864,781	165,627,697	181,464,011,038	182,856,091,668		180,605,206,830
PREFERRED STOCK								
8. NAIC 1	29,000,000				29,000,000	29,000,000		29,000,000
9. NAIC 2	14,770,393				14,770,393	14,770,393		14,770,393
10. NAIC 3								40,000,000
11. NAIC 4	40,000,000	7,500,000			40,000,000	47,500,000		
12. NAIC 5	15,000,000		4,658,870		15,000,000	10,341,130		15,000,000
13. NAIC 6	1,674,563				1,674,563	1,674,563		1,674,563
14. Total Preferred Stock	100,444,956	7,500,000	4,658,870		100,444,956	103,286,086		100,444,956
15. Total Bonds and Preferred Stock	181,564,455,994	7,413,817,714	6,184,523,651	165,627,697	181,564,455,994	182,959,377,754		180,705,651,786

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 11,935,703 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	11,935,703	XXX	11,880,960		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	71,492,113	283,793,707
2.	Cost of short-term investments acquired	154,808,631	364,186,229
3.	Accrual of discount	92,637	112,868
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	26,268	37,374
6.	Deduct consideration received on disposals	214,483,946	576,638,065
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)	11,935,703	71,492,113
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	11,935,703	71,492,113

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	95,039,623
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	27,808,819
4.	Total gain (loss) on termination recognized	159,399,425
5.	Considerations received/(paid) on terminations	153,612,354
6.	Amortization	(2,693,881)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	10,549,716
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	136,491,348
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	136,491,348

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 to date 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 to date minus	
	3.14 Section 1, Column 18, prior year	
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	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
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)	

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
655844A#5	NORFOLK SOUTHERN CORP	2	20,000,000	19,999,026	20,108,813	11/03/2005	08/15/2015	CREDIT DEFAULT SWAP ON NORFOLK SOUTHERN CORP, TERMINATION DATE: 08/15/2015, (20,000,000 NOTIONAL, 0.465% FIXED RATE)		11,013	494368-AY-9	KIMBERLY-CLARK CORP SR UNSECURED 4.875% due 08/15/2015	1FE	19,999,026	20,097,800
715638B*2	REPUBLIC OF PERU	1	5,000,000	4,983,958	5,219,359	06/07/2011	06/20/2016	CREDIT DEFAULT SWAP ON REPUBLIC OF PERU, TERMINATION DATE: 06/20/2016, (5,000,000 NOTIONAL, 1% FIXED RATE)	(32,242)	21,314	912828-QQ-6	US TREASURY N/B 2.375% due 05/31/2018	1	5,016,200	5,198,045
038521D*8	ARAMARK CORP	3	10,000,000	9,974,116	12,956,199	07/12/2011	09/20/2021	CREDIT DEFAULT SWAP ON ARAMARK CORP, TERMINATION DATE: 09/20/2021, (10,000,000 NOTIONAL, 5% FIXED RATE)	136,549	1,581,979	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	9,837,567	11,374,220
038521D*8	ARAMARK CORP	3	5,000,000	4,997,121	6,478,100	07/12/2011	09/20/2021	CREDIT DEFAULT SWAP ON ARAMARK CORP, TERMINATION DATE: 09/20/2021, (5,000,000 NOTIONAL, 5% FIXED RATE)	78,338	790,990	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	4,918,783	5,687,110
038521D*8	ARAMARK CORP	3	10,000,000	9,935,331	12,956,199	07/13/2011	09/20/2021	CREDIT DEFAULT SWAP ON ARAMARK CORP, TERMINATION DATE: 09/20/2021, (10,000,000 NOTIONAL, 5% FIXED RATE)	97,764	1,581,979	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	9,837,567	11,374,220
038521D*8	ARAMARK CORP	3	5,000,000	4,977,615	6,478,100	07/13/2011	09/20/2021	CREDIT DEFAULT SWAP ON ARAMARK CORP, TERMINATION DATE: 09/20/2021, (5,000,000 NOTIONAL, 5% FIXED RATE)	58,832	790,990	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	4,918,783	5,687,110
723787A*8	PIONEER NATURAL RESOURCES	2	5,000,000	5,836,813	6,584,518	07/26/2011	09/20/2021	CREDIT DEFAULT SWAP ON PIONEER NATURAL RESOURCES, TERMINATION DATE: 09/20/2021, (5,000,000 NOTIONAL, 1% FIXED RATE)	(344,244)	(123,292)	912810-FP-8	US TREASURY N/B 5.375% due 02/15/2031	1	6,181,057	6,707,810
034863A#7	ANGLO AMERICAN PLC	2	5,000,000	6,103,491	6,747,140	08/24/2011	09/20/2016	CREDIT DEFAULT SWAP ON ANGLO AMERICAN PLC, TERMINATION DATE: 09/20/2016, (5,000,000 NOTIONAL, 1% FIXED RATE)	(77,566)	39,330	912810-FP-8	US TREASURY N/B 5.375% due 02/15/2031	1	6,181,057	6,707,810
195325B#1	REPUBLIC OF COLOMBIA	2	5,000,000	4,882,517	5,696,583	09/14/2011	09/20/2016	CREDIT DEFAULT SWAP ON REPUBLIC OF COLOMBIA, TERMINATION DATE: 09/20/2016, (5,000,000 NOTIONAL, 1% FIXED RATE)	(36,266)	9,473	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	4,918,783	5,687,110
88322KA@0	KINGDOM OF THAILAND	2	5,000,000	4,847,773	5,736,463	09/23/2011	12/20/2016	CREDIT DEFAULT SWAP ON KINGDOM OF THAILAND, TERMINATION DATE: 12/20/2016, (5,000,000 NOTIONAL, 1% FIXED RATE)	(71,010)	49,353	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	4,918,783	5,687,110
88322KA#8	KINGDOM OF THAILAND	2	5,000,000	5,483,648	5,639,198	10/07/2011	12/20/2016	CREDIT DEFAULT SWAP ON KINGDOM OF THAILAND, TERMINATION DATE: 12/20/2016, (5,000,000 NOTIONAL, 1% FIXED RATE)	(82,961)	49,353	912810-QS-0	US TREASURY N/B 3.75% due 08/15/2041	1	5,566,609	5,589,845
12513#PL9	CDX.NA.IG 9 SUPER SR. TRANCHE	1	937,873,000	917,635,435	1,070,747,114	10/18/2011	12/20/2017	CREDIT DEFAULT SWAP ON CDX.NA.IG 9 SUPER SR. TRANCHE, TERMINATION DATE: 12/20/2017, (937,873,000 NOTIONAL, 0.26% FIXED RATE)		3,989,731	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	917,635,435	1,066,757,383
26056RAE8	CDX.NA.IG 7 SUPER SR. TRANCHE	1	464,349,000	448,903,043	529,579,789	10/26/2011	12/20/2016	CREDIT DEFAULT SWAP ON CDX.NA.IG 7 SUPER SR. TRANCHE, TERMINATION DATE: 12/20/2016, (464,349,000 NOTIONAL, 0.2275% FIXED RATE)		1,419,021	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	448,903,043	528,160,768
260568CN4	CDX.NA.IG 7 SUPER SR. TRANCHE	1	232,174,500	244,439,721	291,315,385	10/27/2011	12/20/2016	CREDIT DEFAULT SWAP ON CDX.NA.IG 7 SUPER SR. TRANCHE, TERMINATION DATE: 12/20/2016, (232,174,500 NOTIONAL, 0.2275% FIXED RATE)		709,510	912810-FP-8	US TREASURY N/B 5.375% due 02/15/2031	1	244,439,721	290,605,875
											912810-QL-5	US TREASURY N/B 4.25% due 11/15/2040	1		
											912810-RB-6	US TREASURY N/B 2.875% due 05/15/2043	1		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
26056RAE8	CDX.NA.IG 7 SUPER SR. TRANCHE	1	232,174,500	218,600,072	264,712,138	10/28/2011	12/20/2016	CREDIT DEFAULT SWAP ON CDX.NA.IG 7 SUPER SR. TRANCHE, TERMINATION DATE: 12/20/2016, (232,174,500 NOTIONAL, 0.205% FIXED RATE)		631,754	912810-QK-7	US TREASURY N/B 3.875% due 08/15/2040	1	218,600,072	264,080,384
455780B@4	REPUBLIC OF INDONESIA	2	5,000,000	5,499,117	5,619,220	11/04/2011	12/20/2016	CREDIT DEFAULT SWAP ON REPUBLIC OF INDONESIA, TERMINATION DATE: 12/20/2016, (5,000,000 NOTIONAL, 1% FIXED RATE)	(67,492)	29,375	912810-QS-0	US TREASURY N/B 3.75% due 08/15/2041	1	5,566,609	5,589,845
12513#PU9	CDX.NA.IG 7 SUPER SR. TRANCHE	1	232,174,500	229,101,925	280,427,115	11/09/2011	12/20/2016	CREDIT DEFAULT SWAP ON CDX.NA.IG 7 SUPER SR. TRANCHE, TERMINATION DATE: 12/20/2016, (232,174,500 NOTIONAL, 0.2175% FIXED RATE)		674,952	912810-QL-5	US TREASURY N/B 4.25% due 11/15/2040	1	229,101,925	279,752,163
455780B@4	REPUBLIC OF INDONESIA	2	5,000,000	5,491,711	5,619,220	11/10/2011	12/20/2016	CREDIT DEFAULT SWAP ON REPUBLIC OF INDONESIA, TERMINATION DATE: 12/20/2016, (5,000,000 NOTIONAL, 1% FIXED RATE)	(74,898)	29,375	912810-QS-0	US TREASURY N/B 3.75% due 08/15/2041	1	5,566,609	5,589,845
718286D*5	REPUBLIC OF PHILIPPINES	2	10,000,000	11,001,372	11,284,827	11/10/2011	12/20/2016	CREDIT DEFAULT SWAP ON REPUBLIC OF PHILIPPINES, TERMINATION DATE: 12/20/2016, (10,000,000 NOTIONAL, 1% FIXED RATE)	(131,846)	105,137	912810-QS-0	US TREASURY N/B 3.75% due 08/15/2041	1	11,133,218	11,179,690
12513#PV7	CDX.NA.IG 9 SUPER SR. TRANCHE	1	140,680,950	124,574,874	152,541,410	11/29/2011	12/20/2017	CREDIT DEFAULT SWAP ON CDX.NA.IG 9 SUPER SR. TRANCHE, TERMINATION DATE: 12/20/2017, (140,680,950 NOTIONAL, 0.23% FIXED RATE)		494,687	912810-QA-9	US TREASURY N/B 3.5% due 02/15/2039	1	124,574,874	152,046,723
											912810-QU-5	US TREASURY N/B 3.125% due 02/15/2042	1		
											912810-QB-7	US TREASURY N/B 4.25% due 05/15/2039	1		
12513#RN3	CDX.NA.IG 9 SUPER SR. TRANCHE	1	140,680,950	145,515,889	189,192,313	05/24/2012	12/20/2017	CREDIT DEFAULT SWAP ON CDX.NA.IG 9 SUPER SR. TRANCHE, TERMINATION DATE: 12/20/2017, (140,680,950 NOTIONAL, 0.22% FIXED RATE)		460,096	912810-FP-8	US TREASURY N/B 5.375% due 02/15/2031	1	145,515,889	188,732,217
12513#TJ0	CDX.NA.IG 9 SUPER SR. TRANCHE	1	187,574,600	249,349,041	267,210,270	08/17/2012	12/20/2017	CREDIT DEFAULT SWAP ON CDX.NA.IG 9 SUPER SR. TRANCHE, TERMINATION DATE: 12/20/2017, (187,574,600 NOTIONAL, 0.24% FIXED RATE)		705,704	912810-ES-3	US TREASURY N/B 7.5% due 11/15/2024	1	249,349,041	266,504,566
											912810-QU-5	US TREASURY N/B 3.125% due 02/15/2042	1		
78307AH#3	RUSSIAN FEDERATION	2	5,000,000	4,811,240	4,448,687	06/01/2013	06/20/2018	CREDIT DEFAULT SWAP ON RUSSIAN FEDERATION, TERMINATION DATE: 06/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(71,276)	(293,503)	912810-RB-6	US TREASURY N/B 2.875% due 05/15/2043	1	4,882,516	4,742,190
455780D*4	REPUBLIC OF INDONESIA	2	10,000,000	9,573,354	9,483,267	06/01/2013	06/20/2018	CREDIT DEFAULT SWAP ON REPUBLIC OF INDONESIA, TERMINATION DATE: 06/20/2018, (10,000,000 NOTIONAL, 1% FIXED RATE)	(191,678)	(1,113)	912810-RB-6	US TREASURY N/B 2.875% due 05/15/2043	1	9,765,032	9,484,380
698299F*0	REPUBLIC OF PANAMA	2	5,000,000	4,790,587	4,736,176	06/21/2013	09/20/2018	CREDIT DEFAULT SWAP ON REPUBLIC OF PANAMA, TERMINATION DATE: 09/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(91,929)	(6,014)	912810-RB-6	US TREASURY N/B 2.875% due 05/15/2043	1	4,882,516	4,742,190
78307AL*2	RUSSIAN FEDERATION	2	5,000,000	4,744,777	4,421,178	06/28/2013	09/20/2018	CREDIT DEFAULT SWAP ON RUSSIAN FEDERATION, TERMINATION DATE: 09/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(137,739)	(321,012)	912810-RB-6	US TREASURY N/B 2.875% due 05/15/2043	1	4,882,516	4,742,190
88322KC*0	KINGDOM OF THAILAND	2	5,000,000	4,806,235	4,804,255	08/23/2013	09/20/2018	CREDIT DEFAULT SWAP ON KINGDOM OF THAILAND, TERMINATION DATE: 09/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(76,281)	62,065	912810-RB-6	US TREASURY N/B 2.875% due 05/15/2043	1	4,882,516	4,742,190

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
560904D*2	MALAYSIA	1	5,000,000	4,806,235	4,772,743	08/23/2013	09/20/2018	CREDIT DEFAULT SWAP ON MALAYSIA, TERMINATION DATE: 09/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(76,281)	30,553	912810-RB-6	US TREASURY N/B 2.875% due 05/15/2043	1	4,882,516	4,742,190
78307AL@0	RUSSIAN FEDERATION	2	20,000,000	19,422,060	18,897,554	09/18/2014	09/20/2015	CREDIT DEFAULT SWAP ON RUSSIAN FEDERATION, TERMINATION DATE: 09/20/2015, (20,000,000 NOTIONAL, 1% FIXED RATE)	(34,131)	(71,206)	912810-RB-6	US TREASURY N/B 2.875% due 05/15/2043	1	19,456,191	18,968,760
9999999 - Totals				2,735,088,097	3,214,413,333	XXX	XXX	XXX	(1,226,357)	13,451,594	XXX	XXX	XXX	2,736,314,454	3,200,961,739

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	51	2,950,389,881	44	2,873,813,920					51	2,950,389,881
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	404,862	XXX	556,255	XXX		XXX		XXX	961,117
4. Less: Closed or Disposed of Transactions	7	68,816,608	15	137,667,589					22	206,484,197
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	8,164,215	XXX	1,614,491	XXX		XXX		XXX	9,778,706
7. Ending Inventory	44	2,873,813,920	29	2,735,088,095					29	2,735,088,095

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	136,491,353	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		136,491,353
4.	Part D, Section 1, Column 5	230,325,313	
5.	Part D, Section 1, Column 6	(93,833,960)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	133,351,940	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		133,351,940
10.	Part D, Section 1, Column 8	248,377,467	
11.	Part D, Section 1, Column 9	(115,025,527)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,937,181,817	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	2,937,181,817	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	447,260,679	(1)
2.	Cost of cash equivalents acquired	443,481,060	2,922,671,218
3.	Accrual of discount	39,934	55,388
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	5,237	620
6.	Deduct consideration received on disposals	890,786,910	2,475,466,546
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)		447,260,679
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		447,260,679

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
730 THIRD AVE	NEW YORK	NY	01/01/1973	VARIOUS				135,695
CANYON BUSINESS PARK	BOTHELL	WA	12/01/1988	VARIOUS				55,426
5201 WATERFORD	MIAMI	FL	06/01/1995	VARIOUS				245,977
5301 WATERFORD	MIAMI	FL	12/31/1997	VARIOUS				26,023
701 WATERFORD	MIAMI	FL	06/25/1999	VARIOUS				49,238
703 WATERFORD	MIAMI	FL	05/31/2001	VARIOUS				1,940
SOUTHERN SERVICE CENTER	CHARLOTTE	NC	06/25/1999	VARIOUS				2,712,817
ONE BRICKELL SQUARE	MIAMI	FL	08/28/2002	VARIOUS				750,798
THE MARKET COMMON	ARLINGTON	VA	12/01/2002	VARIOUS				143,971
KENT VALLEY INDUSTRIAL	SEATTLE	WA	12/30/2002	VARIOUS				(5,117)
HOUSTON-TEXAS INDUSTRIAL	HOUSTON	TX	12/01/2002	VARIOUS				8,563
HOUSTON- INDIUSTRIAL PORTFOLIO	HOUSTON	TX	06/24/1995	VARIOUS				43,449
PARK EVANSTON	EVANSTON	IL	01/25/2008	VARIOUS				91,638
THE RESIDENCE AT MARKET COMMON	ARLINGTON	VA	12/01/2002	VARIOUS				30,989
WOODINVILLE INDUSTRIAL BLDG	WOODINVILLE	WA	08/23/2005	VARIOUS				(10,648)
WESTLAKE CENTER	SEATTLE	WA	08/17/2011	VARIOUS				222,356
ROSSLYN OVERLOOK	ARLINGTON	VA	08/25/2011	VARIOUS				157,624
CANDLEWOOD COMMERCE CENTER	HANOVER	MD	03/29/2012	VARIOUS				81,070
CARSON INDUSTRIAL CENTER NORTH	CARSON	CA	12/20/2012	VARIOUS				6,047
NORTH ORANGE COUNTY INDUSTRIAL PORTF.	ANAHEIM	CA	11/15/2012	VARIOUS				476,485
COBIA DISTRIBUTION CENTER	MIAMI	FL	02/06/2013	VARIOUS				4,054
KLINE RANCH	RIALTO	CA	04/30/2013	VARIOUS				
EMPIRE LANDING	BURBANK	CA	04/30/2013	VARIOUS				24,363
CYAN PDX	PORTLAND	OR	05/21/2013	VARIOUS				13,804
INTERCHANGE BUSINESS CENTER	SAN BERNARDINO	CA	10/07/2013	VARIOUS				7,800
FEDEX GROUND	POMPANO	FL	05/22/2014	VARIOUS				6,435
0199999. Acquired by Purchase								5,280,797
0399999 - Totals								5,280,797

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
North Central Drive	Glendale	CA	03/27/2015	Boston Mutual Life Ins Co														353	
Woodinville Industrial Bldg	Woodinville	WA	05/01/2015	1031 Services, Inc	9,897,409	(10,648)	9,981,492	86,260			(86,260)		9,884,585	12,260,802		2,376,217	2,376,217	60,413	(672,007)
Candlewood Commerce Center	Hanover	MD	06/16/2015	WMI Hanover, LLC	25,491,031	81,070	25,339,590	157,761			(157,761)		25,262,899	25,596,805		333,906	333,906	387,616	(741,921)
0199999. Property Disposed					35,388,440	70,422	35,321,082	244,021			(244,021)		35,147,484	37,857,608		2,710,123	2,710,123	448,382	(1,413,928)
0399999 - Totals					35,388,440	70,422	35,321,082	244,021			(244,021)		35,147,484	37,857,608		2,710,123	2,710,123	448,382	(1,413,928)

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
PH5041132977	SANIBEL	FL		05/08/2015	3.946	1,354,160		1,680,000
PH7118682280	MINNEAPOLIS	MN		04/24/2015	4.000	972,161		1,200,000
PH7118686513	NORTH SALT LAKE	UT		05/08/2015	3.875	471,990		590,000
PH7118764385	SUNNYVALE	CA		04/10/2015	3.875	1,002,056		1,460,000
PH7118766125	SAN JOSE	CA		05/08/2015	4.250	650,827		860,000
PH7118770002	LIVERMORE	CA		06/19/2015	4.125	473,280		620,000
PH7118774939	HEALDSBURG	CA		06/19/2015	4.000	650,096		800,000
PH7119117104	PRINCETON	MA		05/08/2015	4.000	762,367		975,000
PH7119118912	ORINDA	CA		04/24/2015	4.125	803,760		1,320,000
PH7119119142	BEDFORD	NH		04/10/2015	3.875	594,437		813,000
PH7119119472	LOS GATOS	CA		04/24/2015	4.000	1,038,360		2,100,000
PH7119120116	BURBANK	CA		05/08/2015	4.125	819,943		1,050,000
PH7119120272	MONTE SERENO	CA		05/08/2015	4.125	1,203,600		1,605,000
PH7119120579	SAN JOSE	CA		04/10/2015	4.125	954,824		1,250,000
PH7119123540	SAN MARTIN	CA		05/08/2015	4.125	1,183,200		1,459,000
PH7119123763	SAN JOSE	CA		05/22/2015	4.125	630,728		840,000
PH7119127038	MINNEAPOLIS	MN		06/05/2015	4.000	644,968		800,000
PH7119129091	SAN FRANCISCO	CA		05/22/2015	3.875	690,171		975,000
PH7131736733	MAHWAH	NJ		06/19/2015	3.859	715,647		890,000
PH7132211116	DENVER	CO		06/19/2015	3.946	482,495		605,000
PH7132525655	MADISON	NJ		05/22/2015	3.818	654,604		830,000
PH7132772448	JUPITER	FL		04/24/2015	3.750	466,754		602,000
PH7132814604	DENVER	CO		06/19/2015	3.750	494,798		690,000
PH7132846259	NAPERVILLE	IL		04/10/2015	3.875	527,304		755,000
PH7132973517	GILBERT	AZ		04/24/2015	3.958	484,982		605,000
PH7132974044	TUCSON	AZ		04/24/2015	4.000	459,791		714,000
PH7132976726	GLENSIDE	PA		05/08/2015	3.958	724,571		910,000
PH7133008628	SCOTCH PLAINS	NJ		04/10/2015	4.000	866,027		1,250,000
PH7133027941	SHREWSBURY	MA		06/05/2015	3.875	488,168		606,000
PH7133071469	WEST PALM BEACH	FL		06/19/2015	3.625	499,005		722,000
PH7133074539	MILFORD	MA		04/10/2015	3.750	469,080		585,000
PH7133124458	SOUTH LYON	MI		04/24/2015	3.771	557,083		700,000
PH7133125539	WHEATON	IL		04/24/2015	3.700	704,909		950,000
PH7133126412	MCKINNEY	TX		04/10/2015	3.646	494,120		626,000
PH7133128608	NATICK	MA		05/08/2015	3.812	560,333		830,000
PH7133170196	UPTON	MA		04/24/2015	3.958	475,635		590,000
PH7133190087	FOXBORO	MA		05/22/2015	3.750	588,954		760,000
PH7133196597	VILLA PARK	CA		06/19/2015	3.839	648,189		1,425,000
PH7133197967	MAPLEWOOD	NJ		05/22/2015	3.750	585,942		749,000
PH7133201116	WESTFIELD	NJ		04/24/2015	4.042	687,234		850,000
PH7133232087	BRYN MAWR	PA		06/19/2015	3.829	803,734		1,030,000
PH7133299334	MERCER ISLAND	WA		04/24/2015	3.857	1,060,790		1,500,000
PH7133299482	HOLLIS HILLS	NY		05/22/2015	3.839	843,789		1,200,000
PH7133305164	MARS	PA		06/19/2015	4.125	700,953		996,500
PH7133305354	SEATTLE	WA		05/08/2015	3.625	868,467		1,275,000
PH7133305800	SCOTTSDALE	AZ		04/24/2015	3.938	536,871		690,000
PH7133306311	BERTHOUD	CO		05/08/2015	3.953	456,029		573,000
PH7133340690	AUSTIN	TX		06/05/2015	3.964	770,409		1,015,000
PH7133340716	TUCSON	AZ		04/24/2015	3.734	464,350		589,000
PH7133341524	OAKDALE	CA		05/22/2015	3.857	533,141		1,060,000
PH7133343231	WOODINVILLE	WA		04/24/2015	3.875	591,098		795,000
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015	3.792	621,503		777,000
PH7133366109	TUCSON	AZ		05/22/2015	3.839	623,055		1,050,000
PH7133367032	TUCSON	AZ		06/05/2015	3.900	496,630		630,000
PH7133372123	TULSA	OK		05/22/2015	3.875	1,122,714		1,550,000
PH7133405485	LAGUNA NIGUEL	CA		06/05/2015	3.875	721,629		916,000
PH7133421086	HOUSTON	TX		06/05/2015	3.804	917,591		1,150,000
PH7133425574	SUMMIT	NJ		05/22/2015	3.896	929,519		1,156,000
PH7133467899	BELLAIRE	TX		05/22/2015	3.896	753,756		935,000
PH7133547351	CASTRO VALLEY	CA		05/22/2015	3.875	584,029		725,000
PH7133548417	CARY	NC		06/19/2015	3.688	421,818		530,000
PH7133549670	MONTCLAIR	NJ		06/19/2015	4.062	514,158		695,000
PH7133736095	KELLER	TX		06/05/2015	3.839	462,092		580,000
PH7133740048	CHANDLER	AZ		06/19/2015	3.833	527,964		655,000
PH7133741459	OAKTON	VA		06/19/2015	3.714	749,987		1,030,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
PH7133784905	FORT WORTH	TX		06/19/2015	3.732	453,690		730,000
PH7133788401	SPRING	TX		06/05/2015	3.896	651,371		816,000
PH7133823513	SOUTHLAKE	TX		06/05/2015	3.771	599,796		1,300,000
0399999. Mortgages in good standing - Residential mortgages-all other						46,317,488		63,589,500
0593401	AUSTIN	TX		06/26/2015	3.860	26,000,000		51,000,000
0687200	CHICAGO	IL		05/01/2012	4.200		37,500,000	347,500,000
0704400	PORTLAND	OR		07/07/2014	5.200		4,733,163	81,500,000
0704500	BIRMINGHAM	AL		04/17/2014	4.340		6,861,093	41,123,956
0705100	CHELSEA	MA		10/02/2014	3.000		4,274,315	135,500,000
0712900	FOUNTAIN VALLEY	CA		06/05/2015	3.800	113,500,000		196,400,000
0714200	CHARLOTTE	NC		05/12/2015	3.650	58,000,000		84,730,000
0715100	AUSTIN	TX		06/09/2015	3.700	20,125,000		28,950,000
0599999. Mortgages in good standing - Commercial mortgages-all other						217,625,000	53,368,571	966,703,956
0899999. Total Mortgages in good standing						263,942,488	53,368,571	1,030,293,456
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						263,942,488	53,368,571	1,030,293,456

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0418901	POMPANO BEACH	FL		06/30/2005	04/01/2015	7,925,538							7,868,654	7,868,654			
0550201	SANTA MARIA	CA		03/17/2006	04/30/2015	22,606,417		(126,012)			(126,012)		22,299,565	22,345,100			
0592700	TUKWILA	WA		03/23/2006	06/01/2015	10,939,325							10,841,648	10,880,999			
0592701	NORTH BRUNSWICK	NJ		03/29/2006	06/01/2015	14,267,406							14,142,415	14,192,779			
0592703	JESSUP	MD		04/11/2007	06/01/2015	28,427,638							28,171,735	28,274,824			
0592704	DES PLAINES	IL		12/13/2007	06/01/2015	14,416,457							14,297,687	14,345,563			
0593400	AUSTIN	TX		06/30/2006	06/26/2015	19,626,482							19,387,329	19,507,733			
0600700	CHINO	CA		07/01/2005	04/01/2015	14,393,343							14,277,784	14,277,784			
0609200	FOREST PARK	GA		09/23/2005	06/01/2015	7,042,868							6,975,679	7,002,730			
0611100	SAN FRANCISCO	CA		08/05/2005	06/30/2015	63,176,684							62,443,317	77,066,788		14,328,337	14,328,337
0619500	DEERFIELD BEACH	FL		12/20/2005	04/03/2015	6,007,358							5,933,983	5,933,983			
0619501	DEERFIELD BEACH	FL		12/20/2005	04/03/2015	8,810,791							8,703,175	8,703,175			
0619600	HOUSTON	TX		12/20/2005	04/03/2015	16,820,602							16,615,152	16,615,152			
0619700	SUGAR LAND	TX		12/20/2005	04/03/2015	12,014,716							11,867,966	11,867,966			
0619800	ATLANTA	GA		12/20/2005	04/03/2015	25,230,903							24,922,729	24,922,729			
0668600	FOUNTAIN VALLEY	CA		11/10/2008	06/05/2015	18,001,738							17,834,812	17,918,915			
0668601	ROCKLIN	CA		11/10/2008	06/05/2015	11,959,632							11,848,733	11,904,608			
0668602	SACREMENTO	CA		11/10/2008	06/05/2015	17,503,420							17,341,115	17,422,889			
0668700	LAS VEGAS	NV		11/10/2008	06/05/2015	13,480,693							13,355,690	13,418,671			
0668701	ELK GROVE	CA		11/10/2008	06/05/2015	7,728,967							7,657,298	7,693,407			
0668702	SANTA ROSA	CA		11/10/2008	06/05/2015	41,111,235							40,730,021	40,922,089			
0673900	VARIOUS	OR	S	08/20/2009	06/30/2015	265,000,000							265,000,000	265,000,000			
PH7118500011	LAFAYETTE	CA		08/28/2014	06/01/2015	647,020		(10,612)			(10,612)		630,740	633,019			
PH7118500508	FREMONT	CA		08/15/2014	04/01/2015	660,471		(12,799)			(12,799)		644,992	644,992			
PH7118500672	GAITHERSBURG	MD		09/12/2014	04/01/2015	582,934		(7,639)			(7,639)		572,861	572,861			
PH7118928477	SAN MATEO	CA		08/15/2014	05/01/2015	966,839		(18,465)			(18,465)		942,985	944,340			
PH7118935175	CARMEL	CA		10/10/2014	06/01/2015	1,246,953		(22,938)			(22,938)		1,215,586	1,218,976			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7119109788	SAN JOSE	CA		01/29/2015	04/01/2015			(19,398)			(19,398)		957,243	957,243			
PH7131308079	BASKING RIDGE	NJ		08/01/2014	06/01/2015	291,529		(106)			(106)		289,019	290,141			
0199999. Mortgages closed by repayment						650,887,959		(217,969)			(217,969)		647,769,913	663,348,110		14,328,337	14,328,337
0032003	BROOKFIELD	WI		10/06/2005		87,815,808							601,369	601,369			
0121303	TALLAHASSEE	FL		12/11/2008		70,505,507							224,606	224,606			
0301001	SAN RAMON	CA		12/19/2003		47,245,641							1,000,991	1,000,991			
0301002	SAN RAMON	CA		12/19/2003		9,013,434							190,967	190,967			
0331002	SHELTON	CT		12/22/2005		32,783,934							547,362	547,362			
0349603	WINSTON SALEM	NC		09/10/2008		75,791,945							317,829	317,829			
0374201	SANTA ANA	CA		07/01/2003		6,037,331							65,714	65,714			
0374401	SANTA ANA	CA		07/01/2003		7,395,730							80,499	80,499			
0425501	ST PETERSBURG	FL		09/12/2007		39,324,820							146,435	146,435			
0432806	NEW YORK	NY		07/08/2010		31,515,032							124,617	124,617			
0432807	NEW YORK	NY		07/08/2010		38,633,911							152,766	152,766			
0432808	NEW YORK	NY		07/08/2010		3,395,045							13,425	13,425			
0432809	NEW YORK	NY		07/08/2010		5,539,284							21,903	21,903			
0433901	ST PETERSBURG	FL		12/13/2002		5,380,405							135,647	135,647			
0433902	ST PETERSBURG	FL		12/13/2002		20,445,536							515,459	515,459			
0433903	ST PETERSBURG	FL		01/30/2004		14,976,202							377,577	377,577			
0434504	PALMDALE	CA		12/27/2007		46,081,348							223,584	223,584			
0434505	PALMDALE	CA		12/27/2007		44,274,236							214,816	214,816			
0445104	LAKEWOOD	CO		09/10/2014		84,898,343							346,979	346,979			
0453201	JERSEY CITY	NJ		04/07/2006		103,301,369							284,140	284,140			
0466001	MIAMI	FL		07/31/2006		43,628,283							249,006	249,006			
0471002	WHITE PLAINS	NY		05/29/2007		32,846,583							157,092	157,092			
0472302	OMAHA	NE		12/11/2008		78,966,168							251,559	251,559			
0476901	JERSEY CITY	NJ		12/22/2009		43,375,384							731,315	731,315			
0498503	PRINCETON	NJ		06/01/2006		32,933,718							207,953	207,953			
0498504	PRINCETON	NJ		06/01/2006		26,945,769							170,143	170,143			
0499002	LEXINGTON	KY		04/26/2011		85,596,172							540,695	540,695			
0499201	JERSEY CITY	NJ		12/21/2012		56,293,848							513,090	513,090			
0504901	ST PETERSBURG	FL		09/12/2007		12,025,559							44,780	44,780			
0519800	SEATTLE	WA		12/19/2002		33,023,696							385,103	385,103			
0524201	SACRAMENTO	CA		01/28/2011		34,674,030							397,540	397,540			
0532901	SANTA CLARA	CA		08/01/2008		31,445,166							141,298	141,298			
0533101	SANTA CLARA	CA		08/01/2008		14,393,268							64,676	64,676			
0536601	BIRMINGHAM	AL		05/01/2007		55,925,014							280,254	280,254			
0545702	SAN DIEGO	CA		02/11/2013		80,025,488							335,953	335,953			
0549100	HOUSTON	TX		03/31/2004		25,390,754							146,798	146,798			
0556101	BETHESDA	MD		12/23/2011		31,117,405							130,562	130,562			
0566600	MINNEAPOLIS	MN		12/18/2003		12,036,903							85,395	85,395			
0566601	MINNEAPOLIS	MN		12/18/2003		2,683,078							148,046	148,046			
0572300	FRESNO	CA		06/15/2004		41,049,689							574,544	574,544			
0572400	NORTH KANSAS CITY	MO		06/30/2005		11,664,956							54,959	54,959			
0573000	ST LOUIS	MO		10/31/2005		28,073,072							194,600	194,600			
0574201	SAN MATEO	CA		05/06/2011		45,560,341							195,394	195,394			
0584300	HOUSTON	TX		06/16/2005		74,399,251							230,052	230,052			
0584301	HOUSTON	TX		12/29/2006		31,885,393							98,594	98,594			
0584501	SEATTLE	WA		12/29/2011		77,902,303							295,725	295,725			
0584502	SEATTLE	WA		12/29/2011		41,650,666							216,546	216,546			
0585100	MONTREAL	CAN		11/30/2004		42,058,947							238,233	238,233			
0585101	MONTREAL	CAN		01/19/2006		10,187,729							65,177	65,177			
0587200	LONG BEACH	CA		07/23/2004		36,957,213							390,266	390,266			
0587201	LONG BEACH	CA		10/25/2007		5,674,544							107,344	107,344			
0589800	STOCKTON	CA		09/29/2005		8,426,531							67,801	67,801			
0596800	PALO ALTO	CA		12/22/2004		19,028,785							126,602	126,602			
0598900	SCOTTSDALE	AZ		07/20/2005		10,976,303							427,605	427,605			
0602900	WHITBY	CAN		03/10/2006		6,889,978							51,271	51,271			
0606500	MINNETONKA	MN		10/03/2005		27,264,851							365,363	365,363			
0606800	WILLOW GROVE	PA		12/09/2005		68,053,179							432,162	432,162			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0607400	CHICAGO	IL		12/16/2005		65,333,584							330,324	330,324			
0607600	SAN DIMAS	CA		11/30/2005		29,439,377							191,284	191,284			
0607700	HOUSTON	TX		08/16/2005		19,851,388							120,224	120,224			
0608800	SUWANEE	GA		08/23/2006		17,111,558							92,652	92,652			
0611400	CHINO	CA		10/31/2005		10,592,056							106,974	106,974			
0611500	LAS VEGAS	NV		09/27/2005		12,368,808							215,430	215,430			
0613000	HOLLYWOOD	CA		06/30/2005		45,600,129							189,427	189,427			
0613100	LAS VEGAS	NV		12/20/2006		13,865,217							202,526	202,526			
0614300	LOS ANGELES	CA		08/17/2005		19,440,055							80,756	80,756			
0615600	INDEPENDENCE	MO		11/02/2005		37,802,826							647,455	647,455			
0616500	WASHINGTON	DC		12/16/2005		86,901,925							468,877	468,877			
0616501	WASHINGTON	DC		10/18/2007		32,016,499							172,744	172,744			
0617003	SANTA CLARA	CA		06/12/2013		91,831,339							401,722	401,722			
0621800	SEATTLE	WA		12/08/2005		109,075,847							410,608	410,608			
0625800	CHICAGO	IL		03/06/2006		44,680,616							158,364	158,364			
0626400	LANSDOWNE	VA		05/30/2007		35,222,351							199,226	199,226			
0627000	WASHINGTON	DC		04/27/2006		124,248,193							578,326	578,326			
0627200	WASHINGTON	DC		05/04/2006		65,371,031							382,131	382,131			
0627600	THOUSAND OAKS	CA		05/24/2006		75,372,297							358,918	358,918			
0627700	THOUSAND OAKS	CA		05/24/2006		16,545,138							78,787	78,787			
0628400	SECAUCUS	NJ		05/01/2006		51,670,658							313,755	313,755			
0629000	TORONTO	CAN		05/15/2006		46,263,244							298,891	298,891			
0633300	WOODDALE	IL		09/28/2006		21,283,402							101,085	101,085			
0633700	SEATTLE	WA		09/15/2006		41,033,845							227,215	227,215			
0633701	SEATTLE	WA		10/10/2007		51,855,873							258,400	258,400			
0633900	STAMFORD	CT		08/23/2006		28,224,536							225,276	225,276			
0635200	MINNEAPOLIS	MN		10/29/2007		12,053,281							61,940	61,940			
0635601	SAN ANTONIO	TX		09/05/2007		11,207,160							133,386	133,386			
0638800	TORONTO	CAN		03/29/2007		52,800,202							227,917	227,917			
0638900	LAUREL	MD		11/30/2007		46,282,041							165,051	165,051			
0642800	HOUSTON	TX		09/27/2007		38,978,147							172,131	172,131			
0659100	CINCINNATI	OH		08/28/2007		14,820,130							54,813	54,813			
0661800	BETHESDA	MD		11/30/2007		61,056,124							225,868	225,868			
0662102	HOUSTON	TX		10/12/2011		93,014,538							441,457	441,457			
0663700	NEW YORK	NY		04/01/2008		37,299,441							337,463	337,463			
0664400	ARLINGTON	VA		12/28/2007		87,596,723							384,376	384,376			
0667800	PEACHTREE CITY	GA		08/29/2008		22,387,542							93,475	93,475			
0668500	ELK GROVE	CA		11/10/2008		9,643,790							42,706	42,706			
0668501	ELK GROVE	CA		11/10/2008		34,974,395							154,879	154,879			
0668502	HENDERSON	NV		11/10/2008		16,129,505							94,443	94,443			
0668800	SAN FRANCISCO	CA		11/13/2008		52,019,785							210,824	210,824			
0669900	WASHINGTON	DC		11/07/2008		20,966,509							78,252	78,252			
0670000	ARLINGTON	VA		12/31/2008		20,512,211							84,066	84,066			
0673000	ANNAPOLIS JUNCTION	MD		09/30/2009		100,224,599							581,221	581,221			
0675400	SAN ANTONIO	TX		09/21/2010		24,404,918							109,289	109,289			
0677101	SAN DIEGO	CA		08/27/2013		97,944,383							405,083	405,083			
0680300	HOUSTON	TX		12/29/2010		30,144,611							119,626	119,626			
0680500	DALLAS	TX		12/23/2010		25,282,577							100,332	100,332			
0682700	ATLANTA	GA		04/02/2012		41,590,618							180,479	180,479			
0683100	NORFOLK	VA		05/06/2011		56,908,637							247,181	247,181			
0684500	BALTIMORE	MD		08/30/2011		66,564,572							292,816	292,816			
0684800	RICHARDSON	TX		06/29/2011		32,858,136							92,042	92,042			
0685000	SAN ANTONIO	TX		07/28/2011		36,918,138							153,995	153,995			
0685300	NEW YORK	NY		09/15/2011		95,657,916							385,249	385,249			
0685700	FRANKLIN	TN		09/15/2011		50,078,205							138,061	138,061			
0686400	ANNAPOLIS	MD		12/30/2011		23,718,993							118,607	118,607			
0686700	DALLAS	TX		11/07/2011		59,953,650							271,999	271,999			
0687100	NEW YORK	NY		12/05/2011		233,340,115							931,685	931,685			
0687400	ARLINGTON	VA		12/28/2011		82,593,086							399,211	399,211			
0688000	CHARLOTTE	NC		12/29/2011		77,875,622							234,505	234,505			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0688100	CHARLOTTE	NC		12/29/2011		27,560,420							124,090	124,090			
0688400	LOS ANGELES	CA		02/01/2012		77,500,000							337,229	337,229			
0688600	VENTURA	CA		03/30/2012		133,200,235							682,165	682,165			
0689300	DURHAM	NC		04/06/2012		128,757,406							548,206	548,206			
0689700	PHILADELPHIA	PA		09/27/2012		27,531,261							180,353	180,353			
0689800	HOUSTON	TX		09/28/2012		94,726,468							644,774	644,774			
0691200	CHERRY HILL	NJ		08/15/2012		149,115,689							675,174	675,174			
0691300	HOUSTON	TX		02/21/2013		80,000,000							477,180	477,180			
0691500	KIRKLAND	WA		08/22/2012		20,409,506							92,273	92,273			
0691600	PORTLAND	OR		08/22/2012		22,898,470							138,260	138,260			
0691700	LOS ANGELES	CA		08/22/2012		43,805,768							264,497	264,497			
0693900	DALLAS	TX		12/21/2012		37,494,839							189,638	189,638			
0694400	FAIRFAX	VA		02/28/2013		86,800,000							398,122	398,122			
0695400	SAN ANTONIO	TX		09/05/2007		8,707,722							103,638	103,638			
0697600	NEW YORK	NY		08/01/2013		21,507,109							96,640	96,640			
0698700	ATLANTA	GA		08/22/2013		17,926,138							75,469	75,469			
0698800	MCLEAN	VA		08/30/2013		277,172,223							1,283,569	1,283,569			
0699300	DENVER	CO		10/30/2013		80,541,250							350,464	350,464			
0699500	HOUSTON	TX		09/06/2013		123,412,339							553,618	553,618			
0700700	BROOKLYN	NY		11/14/2013		37,362,734							165,373	165,373			
0700800	BROOMFIELD	CO		11/08/2013		130,746,992							841,021	841,021			
0702800	ORLANDO	FL		01/31/2014		29,734,090							135,042	135,042			
0703600	NEW YORK	NY		03/12/2014		72,967,879							206,629	206,629			
0703700	MCLEAN	VA		04/29/2014		105,045,010							422,244	422,244			
0704800	HOUSTON	TX		05/30/2014		272,404,059							1,141,591	1,141,591			
0706100	BOLTON	GBR		07/10/2014		54,339,160							647,173	647,173			
0708400	MANTECA	CA		08/19/2014		5,214,508							17,035	17,035			
0708401	SAN JUAN CAPISTRANO	CA		08/19/2014		1,821,747							7,069	7,069			
0708402	LOS ANGELES	CA		08/19/2014		2,184,792							8,790	8,790			
0708403	LOS ANGELES	CA		08/19/2014		1,463,979							6,051	6,051			
0708404	SAN DIEGO	CA		08/19/2014		1,003,063							4,949	4,949			
0708405	HEALSBURG	CA		08/19/2014		629,451							9,393	9,393			
0708406	SANGER	CA		10/16/2014		518,749							3,033	3,033			
0708407	VAN NUYS	CA		10/16/2014		4,976,780							16,844	16,844			
A881619	NORMAN	OK		04/18/1997		94,049							1,787	1,787			
PH5041114421	MIAMI	FL		02/13/2015									3,514	3,514			
PH5041132977	SANIBEL	FL		05/08/2015									1,955	1,955			
PH7118496350	SAN MATEO	CA		08/01/2014		789,918							3,352	3,352			
PH7118496657	MCLEAN	VA		08/01/2014		1,035,703							4,596	4,596			
PH7118497036	LOS ANGELES	CA		08/15/2014		790,783							3,316	3,316			
PH7118497101	SCOTTS VALLEY	CA		08/15/2014		785,519							3,311	3,311			
PH7118497127	SAN JOSE	CA		08/01/2014		881,630							3,761	3,761			
PH7118497341	MORGAN HILL	CA		08/15/2014		684,380							2,884	2,884			
PH7118498018	ALEXANDRIA	VA		08/15/2014		679,299							2,863	2,863			
PH7118499545	SAN JOSE	CA		09/12/2014		446,140							1,831	1,831			
PH7118499743	SOUTH SAN FRANCISCO	CA		08/28/2014		515,623							2,177	2,177			
PH7118500128	MORGAN HILL	CA		08/28/2014		721,927							3,881	3,881			
PH7118501118	REDONDO BEACH	CA		09/12/2014		727,228							3,020	3,020			
PH7118502322	BURBANK	CA		10/10/2014		908,214							3,710	3,710			
PH7118585004	HARVARD	MA		10/10/2014		533,837							2,240	2,240			
PH7118593339	GROTON	MA		12/29/2014		505,169							2,143	2,143			
PH7118595441	ACTON	MA		12/29/2014		469,193							1,983	1,983			
PH7118595649	TROUT VALLEY	IL		12/29/2014		417,155							1,827	1,827			
PH7118596316	NEEDHAM	MA		12/29/2014		680,959							2,878	2,878			
PH7118598668	BLAINE	MN		01/29/2015									3,779	3,779			
PH7118674535	SAN FRANCISCO	CA		01/16/2015									2,904	2,904			
PH7118677595	MINNETONKA	MN		02/26/2015									2,923	2,923			
PH7118682280	MINNEAPOLIS	MN		04/24/2015									2,771	2,771			
PH7118686513	NORTH SALT LAKE	UT		05/08/2015									698	698			
PH7118764385	SUNNYVALE	CA		04/10/2015									2,951	2,951			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7118766125	SAN JOSE	CA		05/08/2015									889	889			
PH7118927438	BELMONT	CA		08/01/2014		812,441							3,448	3,448			
PH7118927776	SAN MATEO	CA		08/15/2014		774,051							3,284	3,284			
PH7118927875	BOCA RATON	FL		08/15/2014		442,545							2,300	2,300			
PH7118928410	SANTA CLARA	CA		08/01/2014		647,693							2,731	2,731			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		897,814							3,806	3,806			
PH7118930648	EL GRANADA	CA		08/15/2014		961,571							4,056	4,056			
PH7118931331	FAIRFAX	VA		09/26/2014		578,476							2,587	2,587			
PH7118932727	CORONA	CA		08/28/2014		515,162							2,125	2,125			
PH7118932958	MORGAN HILL	CA		08/28/2014		664,785							2,811	2,811			
PH7118933865	MONTARA	CA		10/10/2014		664,507							2,751	2,751			
PH7118934376	CARMEL	CA		10/10/2014		923,801							3,784	3,784			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		468,455							2,625	2,625			
PH7119015464	CARMICHAEL	CA		11/07/2014		549,375							2,305	2,305			
PH7119015753	SAINT PAUL	MN		10/24/2014		474,303							1,926	1,926			
PH7119018062	HINGHAM	MA		11/07/2014		759,900							3,162	3,162			
PH7119021587	MINNETRISTA	MN		12/12/2014		687,219							2,851	2,851			
PH7119025141	LOS ANGELES	CA		12/29/2014		1,302,429							5,248	5,248			
PH7119108160	HEBER CITY	UT		01/29/2015									2,204	2,204			
PH7119108293	LAKE BLUFF	IL		01/29/2015									3,244	3,244			
PH7119108798	SCITUATE	MA		12/29/2014		525,498							2,270	2,270			
PH7119108947	MAPLETON	UT		01/16/2015									2,581	2,581			
PH7119109242	BELMONT	CA		01/29/2015									3,374	3,374			
PH7119111347	CALABASAS	CA		03/13/2015									4,991	4,991			
PH7119117104	PRINCETON	MA		05/08/2015									1,081	1,081			
PH7119118912	ORINDA	CA		04/24/2015									2,224	2,224			
PH7119119142	BEDFORD	NH		04/10/2015									1,736	1,736			
PH7119119472	LOS GATOS	CA		04/24/2015									2,938	2,938			
PH7119120116	BURBANK	CA		05/08/2015									1,138	1,138			
PH7119120272	MONTE SERENO	CA		05/08/2015									1,663	1,663			
PH7119120488	SAN BRUNO	CA		03/27/2015									2,590	2,590			
PH7119120579	SAN JOSE	CA		04/10/2015									2,646	2,646			
PH7119123540	SAN MARTIN	CA		05/08/2015									1,634	1,634			
PH7119123763	SAN JOSE	CA		05/22/2015									881	881			
PH7119129091	SAN FRANCISCO	CA		05/22/2015									1,005	1,005			
PH7129144932	CERRITOS	CA		11/21/2014		733,109							3,101	3,101			
PH7129374646	SAN DIEGO	CA		08/15/2014		546,003							2,411	2,411			
PH7130350924	NATICK	MA		08/01/2014		536,536							2,239	2,239			
PH7130881704	FLOWER MOUND	TX		08/01/2014		514,559							2,159	2,159			
PH7130919397	SUMMIT	NJ		08/28/2014		705,135							3,042	3,042			
PH7131068467	FRANKLIN	MA		08/15/2014		536,948							2,460	2,460			
PH7131102415	CARLSBAD	CA		08/01/2014		765,890							3,671	3,671			
PH7131120482	SUDBURY	MA		08/28/2014		683,157							4,519	4,519			
PH7131166543	COHASSET	MA		09/12/2014		739,772							3,418	3,418			
PH7131263332	CLARKSVILLE	MD		08/01/2014		536,250							2,349	2,349			
PH7131264066	HOUSTON	TX		08/01/2014		572,706							2,390	2,390			
PH7131272168	SHREWSBURY	MA		10/24/2014		621,572							1,254	1,254			
PH7131303815	DOYLESTOWN	PA		08/01/2014		526,955							2,371	2,371			
PH7131309291	CUMBERLAND	RI		08/15/2014		494,746							2,075	2,075			
PH7131312998	POTOMAC	MD		08/28/2014		853,442							3,801	3,801			
PH7131354511	MARS	PA		08/28/2014		472,268							1,965	1,965			
PH7131356037	SIERRA MADRE	CA		09/12/2014		695,462							2,984	2,984			
PH7131390259	SEVERNA PARK	MD		08/15/2014		613,299							2,752	2,752			
PH7131394269	JACKSONVILLE BEACH	FL		02/26/2015									1,963	1,963			
PH7131399508	LANTANA	FL		08/15/2014		504,926							3,116	3,116			
PH7131399961	STOW	MA		08/15/2014		589,821							2,586	2,586			
PH7131431731	SOUTHLAKE	TX		09/12/2014		698,671							3,011	3,011			
PH7131433901	WEXFORD	PA		08/28/2014		548,532							2,514	2,514			
PH7131435096	NEWTON	MA		09/26/2014		453,886							2,079	2,079			
PH7131436292	MILL CREEK	WA		08/15/2014		534,447							2,418	2,418			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7131436474	SAN DIEGO	CA		09/12/2014		580,404							3,143	3,143			
PH7131438264	PALMETTO BAY	FL		08/28/2014		532,239							2,360	2,360			
PH7131472479	SAINT CHARLES	IL		08/15/2014		546,181							2,483	2,483			
PH7131472859	PITTSBURGH	PA		09/12/2014		466,849							2,029	2,029			
PH7131474939	ORANGE	CA		08/28/2014		714,220							3,040	3,040			
PH7131478088	MILLBURN	NJ		08/28/2014		713,359							3,076	3,076			
PH7131481371	LOS ANGELES	CA		09/26/2014		1,382,422							5,804	5,804			
PH7131481744	FISHERS	IN		08/28/2014		467,751							2,148	2,148			
PH7131482460	PENNINGTON	NJ		08/28/2014		449,771							1,961	1,961			
PH7131515848	KILDEER	IL		09/12/2014		638,581							2,786	2,786			
PH7131534724	OAKDALE	CA		08/15/2014		466,852							2,395	2,395			
PH7131535705	GARWOOD	NJ		09/26/2014		443,397							1,848	1,848			
PH7131536653	SCOTTSDALE	AZ		08/28/2014		494,168							2,167	2,167			
PH7131537438	AUSTIN	TX		08/15/2014		665,695							2,870	2,870			
PH7131538741	WESTBOROUGH	MA		10/10/2014		526,142							2,284	2,284			
PH7131539079	BOSTON	MA		09/12/2014		531,341							2,237	2,237			
PH7131573060	KERNERSVILLE	NC		08/28/2014		498,405							2,178	2,178			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		500,375							2,147	2,147			
PH7131574340	LARCHMONT	NY		09/26/2014		722,216							3,084	3,084			
PH7131590437	MARVIN	NC		09/12/2014		551,045							2,413	2,413			
PH7131591914	HOBBS	NM		08/28/2014		436,658							2,127	2,127			
PH7131592391	WOODINVILLE	WA		09/12/2014		584,047							2,529	2,529			
PH7131592649	HEATH	TX		12/12/2014		556,889							2,374	2,374			
PH7131648391	NEEDHAM	MA		09/26/2014		507,808							2,132	2,132			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		1,042,894							4,475	4,475			
PH7131649621	DALLAS	TX		08/28/2014		530,690							3,695	3,695			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		676,839							2,860	2,860			
PH7131651908	WEST CHESTER	PA		08/28/2014		544,748							2,349	2,349			
PH7131652112	MEDFIELD	MA		11/07/2014		713,659							2,982	2,982			
PH7131656576	NORTH ANDOVER	MA		09/26/2014		498,807							2,171	2,171			
PH7131688983	KNOXVILLE	TN		09/12/2014		588,862							2,637	2,637			
PH7131689379	CARY	NC		08/28/2014		455,352							1,999	1,999			
PH7131690856	SAN ANTONIO	TX		08/28/2014		464,766							2,091	2,091			
PH7131692662	LA JOLLA	CA		09/26/2014		663,595							5,699	5,699			
PH7131731312	PARK CITY	UT		09/26/2014		638,218							2,742	2,742			
PH7131731809	LYNNFIELD	MA		10/24/2014		478,456							2,491	2,491			
PH7131770559	HO HO KUS	NJ		09/26/2014		719,016							13,904	13,904			
PH7131777562	ANNAPOLIS	MD		10/10/2014		550,769							2,332	2,332			
PH7131842994	ANDOVER	MA		10/10/2014		595,471							47,579	47,579			
PH7131845898	SAN JOSE	CA		10/24/2014		486,082							2,013	2,013			
PH7131846680	EVERGREEN	CO		09/26/2014		705,315							2,966	2,966			
PH7131847589	MORGANVILLE	NJ		10/24/2014		593,692							2,758	2,758			
PH7131884665	PHILADELPHIA	PA		10/10/2014		477,057							2,055	2,055			
PH7131885449	SAMMAMISH	WA		10/24/2014		833,088							3,527	3,527			
PH7131887809	LITTLE SILVER	NJ		10/24/2014		966,480							4,091	4,091			
PH7131892015	MIDLAND	TX		11/07/2014		542,313							2,314	2,314			
PH7131926664	SAN JOSE	CA		12/12/2014		503,573							2,096	2,096			
PH7131930617	SALEM	NH		10/10/2014		459,068							2,659	2,659			
PH7131930971	PHILADELPHIA	PA		10/24/2014		455,649							1,949	1,949			
PH7131984614	WESTBOROUGH	MA		10/24/2014		561,058							2,427	2,427			
PH7132051751	HOUSTON	TX		11/07/2014		719,920							2,977	2,977			
PH7132084240	PHILADELPHIA	PA		10/24/2014		555,396							2,389	2,389			
PH7132237574	WESTFORD	MA		10/24/2014		536,277							2,811	2,811			
PH7132237772	LAFAYETTE	LA		10/24/2014		455,892							2,005	2,005			
PH7132238697	SUDBURY	MA		01/16/2015									3,341	3,341			
PH7132278412	FAIR HAVEN	NJ		12/12/2014		627,120							2,693	2,693			
PH7132279568	SOUTHLAKE	TX		11/07/2014		1,125,564							4,987	4,987			
PH7132314662	COLLEYVILLE	TX		11/07/2014		552,731							2,513	2,513			
PH7132318291	SPRING	TX		11/07/2014		522,408							2,257	2,257			
PH7132320412	ARLINGTON	VA		11/07/2014		769,529							3,447	3,447			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7132340774	PRINCETON	NJ		11/21/2014		598,883							2,813	2,813			
PH7132361465	POTOMAC	MD		11/07/2014		824,465							3,692	3,692			
PH7132396735	PRIOR LAKE	MN		11/07/2014		466,930							1,981	1,981			
PH7132397063	ISSAQUAH	WA		11/21/2014		653,851							2,758	2,758			
PH7132398855	SOUTHBURY	CT		12/29/2014		444,382							1,935	1,935			
PH7132439873	PITTSBURGH	PA		12/29/2014		499,416							2,850	2,850			
PH7132441713	RYE BROOK	NY		12/12/2014		804,150							3,400	3,400			
PH7132479192	BETHESDA	MD		01/16/2015									5,700	5,700			
PH7132480190	MADISON	NJ		01/16/2015									3,493	3,493			
PH7132481578	SCARSDALE	NY		01/29/2015									4,046	4,046			
PH7132483319	KELLER	TX		01/16/2015									3,659	3,659			
PH7132517579	SEATTLE	WA		12/29/2014		631,316							2,650	2,650			
PH7132522348	WESTFIELD	NJ		12/29/2014		720,616							3,073	3,073			
PH7132524708	WELLESLEY	MA		01/16/2015									5,752	5,752			
PH7132597407	AGOURA HILLS	CA		12/29/2014		725,091							7,587	7,587			
PH7132604807	DENVER	CO		01/16/2015									2,663	2,663			
PH7132655395	PHILADELPHIA	PA		01/16/2015									5,334	5,334			
PH7132658050	WEXFORD	PA		01/16/2015									2,144	2,144			
PH7132659025	MUNDELEIN	IL		01/29/2015									2,196	2,196			
PH7132693693	GAITHERSBURG	MD		02/13/2015									2,256	2,256			
PH7132693917	WESTFIELD	NJ		02/26/2015									5,869	5,869			
PH7132695144	DALLAS	TX		01/16/2015									2,029	2,029			
PH7132697819	GILBERT	AZ		01/16/2015									2,091	2,091			
PH7132698023	PHILADELPHIA	PA		02/13/2015									2,377	2,377			
PH7132698379	PHILADELPHIA	PA		01/16/2015									1,978	1,978			
PH7132698726	WAYNE	NJ		01/16/2015									1,975	1,975			
PH7132732392	CHESTER	NJ		01/16/2015									2,903	2,903			
PH7132732681	BEDFORD	NY		01/29/2015									2,432	2,432			
PH7132735106	CONROE	TX		03/13/2015									2,085	2,085			
PH7132735130	WASHINGTON	DC		01/16/2015									3,195	3,195			
PH7132738225	GLEN ELLYN	IL		01/29/2015									5,412	5,412			
PH7132772448	JUPITER	FL		04/24/2015									708	708			
PH7132773750	SAN JOSE	CA		01/16/2015									2,451	2,451			
PH7132833976	PELHAM	NY		02/13/2015									2,860	2,860			
PH7132834222	SPRING	TX		02/13/2015									2,272	2,272			
PH7132834552	WALNUT CREEK	CA		02/13/2015									5,138	5,138			
PH7132844841	BALD HEAD ISLAND	NC		01/29/2015									2,705	2,705			
PH7132846259	NAPERVILLE	IL		04/10/2015									1,549	1,549			
PH7132935227	CAMAS	WA		03/27/2015									1,386	1,386			
PH7132967345	WESTFIELD	NJ		03/27/2015									1,870	1,870			
PH7132968541	COLUMBUS	OH		02/26/2015									2,176	2,176			
PH7132973012	MONUMENT	CO		03/27/2015									2,399	2,399			
PH7132973517	GILBERT	AZ		04/24/2015									697	697			
PH7132974044	TUCSON	AZ		04/24/2015									1,318	1,318			
PH7132976726	GLENSIDE	PA		05/08/2015									1,049	1,049			
PH7133008628	SCOTCH PLAINS	NJ		04/10/2015									2,462	2,462			
PH7133026380	QUEEN CREEK	AZ		02/26/2015									2,004	2,004			
PH7133070008	DALLAS	TX		03/27/2015									2,068	2,068			
PH7133074539	MILFORD	MA		04/10/2015									1,412	1,412			
PH7133124458	SOUTH LYON	MI		04/24/2015									1,683	1,683			
PH7133125539	WHEATON	IL		04/24/2015									1,080	1,080			
PH7133126412	MCKINNEY	TX		04/10/2015									1,532	1,532			
PH7133128608	NATICK	MA		05/08/2015									829	829			
PH7133170196	UPTON	MA		04/24/2015									685	685			
PH7133190087	FOXBORO	MA		05/22/2015									901	901			
PH7133197967	MAPLEWOOD	NJ		05/22/2015									895	895			
PH7133201116	WESTFIELD	NJ		04/24/2015									1,948	1,948			
PH7133299334	MERCER ISLAND	WA		04/24/2015									3,220	3,220			
PH7133299482	HOLLIS HILLS	NY		05/22/2015									1,245	1,245			
PH7133305354	SEATTLE	WA		05/08/2015									1,347	1,347			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7133305800	SCOTTSDALE	AZ		04/24/2015									775	775			
PH7133306311	BERTHOUD	CO		05/08/2015									658	658			
PH7133340716	TUCSON	AZ		04/24/2015									1,989	1,989			
PH7133341524	OAKDALE	CA		05/22/2015									783	783			
PH7133343231	WOODINVILLE	WA		04/24/2015									869	869			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015									928	928			
PH7133366109	TUCSON	AZ		05/22/2015									931	931			
PH7133372123	TULSA	OK		05/22/2015									1,650	1,650			
PH7133467899	BELLAIRE	TX		05/22/2015									1,098	1,098			
PH7133547351	CASTRO VALLEY	CA		05/22/2015									854	854			
0299999. Mortgages with partial repayments						7,316,417,918							40,698,822	40,698,822			
0599999 - Totals						7,967,305,877		(217,969)			(217,969)		688,468,735	704,046,932		14,328,337	14,328,337

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA	3	01/31/2009			34,000,000			100.000
12496#-10-2	CCM Series 2, LLC	Wilmington	DE	Covariance Capital Management, Inc.	1	06/30/2011			10,129,101			100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									44,129,101			XXX
000000-00-0	3i Eurofund V	London	GBR	3i Group PLC		10/25/2006	3		154,661		(478,400)	8.568
000000-00-0	Aavishkaar India II Company Ltd.	Port Louis	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		07/26/2013			210,000		4,299,940	11.364
000000-00-0	Advent International GPE VI, LP	George Town	CYM	Advent International Corporation		07/07/2008	3		245,000		2,764,990	2.727
000000-00-0	Advent International GPE VII-B	Wilmington	DE	Advent International Corporation		08/27/2012	3		3,240,000		12,280,000	1.237
000000-00-0	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	American Industrial Partners GP, LLC		09/05/2008			123,604		68,614	9.913
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011			8,899,729		6,850,353	6.121
000000-00-0	Apax Europe VI-A, L.P.	St. Peter Port	GGY	Apax Partners		07/18/2005	3		65,274		1,178,844	1.160
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		01/18/2013	3		10,598,309		14,231,983	3.780
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		7,771,083		10,374,706	7.944
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Black Diamond Capital Management, LLC		12/28/2006			428,516		1,724,461	4.073
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Black Diamond Capital Management, LLC		12/02/2010			1,956,816		1,842,106	1.875
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Berkshire Associates LLC		08/25/2011	3		608,289		4,188,268	0.238
000000-00-0	Blackstone Capital Partners V - S	Wilmington	DE	Blackstone Group		09/21/2006	3		17,489		605,694	1.168
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Blackstone Group		02/06/2006	3		64,929		11,018,978	0.803
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			145,000		20,081,418	10.000
000000-00-0	Blue Water Energy Fund I-A, L.P.	London	GBR	Blue Water Energy LLP		10/05/2012			4,103,220		25,417,694	4.646
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners		02/03/2014			3,992,213		11,638,918	5.555
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	The Carlyle Group		05/09/2005	3		12,546		3,782,196	0.602
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	The Carlyle Group		05/24/2007	3		600,674		14,953,404	0.547
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		2,201,156		14,275,702	11.299
000000-00-0	Catterton Growth Partners II	Wilmington	DE	Catterton Partners		09/30/2013	3		1,137,693		6,817,333	3.571
000000-00-0	Catterton Partners VI, L.P.	Wilmington	DE	Catterton Partners		12/14/2006	3		133,311		5,900,215	6.000
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners		03/19/2013	3		3,122,765		22,179,468	2.976
000000-00-0	Centre Lane Partners III, L.P.	Wilmington	DE	Centre Lane Partners LLC		11/28/2011			2,072,193		6,656,056	35.714
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM	Clayton, Dubilier & Rice		07/06/2009	3		395,836		13,971,004	1.000
000000-00-0	Core Innovation Capital 1, L.P.	Wilmington	DE	Core Innovation Capital GP, LLC		05/03/2010			573,694		2,552,187	22.615
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		5,363		24,905,936	2.682
000000-00-0	CP7 PET FOOD INVESTMENT, L.P.	London	GBR	Catterton Partners		06/10/2015	2	9,975,150				11.200
000000-00-0	CVC European Equity Partners V, LP	George Town	CYM	CVC Capital Partners Europe Limited		07/21/2008	3		1,309,720		7,141,192	0.605
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Gridiron Capital LLC		04/06/2015	3	10,000,000				4.348
000000-00-0	Elevation Partners, L.P.	Wilmington	DE	Elevation Management, LLC		12/13/2004	3		72,524		(382,106)	2.321
000000-00-0	Energy & Minerals Group Fund III	Wilmington	DE	Energy & Minerals Group		01/17/2014			2,942,239		15,077,278	1.400
000000-00-0	FFL Capital Partners IV, LP	George Town	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3		2,267,265		32,228,761	2.000
000000-00-0	First Reserve Fund XII, LP	Wilmington	DE	First Reserve Corporation		11/14/2008			628,644		8,925,012	1.731
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	FC Capital Management, LLC		03/30/2015	3		3,428,845		21,239,407	8.333
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 GP II, LLC		05/12/2014	3		162,122		25,207,732	5.833
000000-00-0	GI Partners Fund III, LP	Wilmington	DE	GI Partners		10/01/2008	3		279,303		1,972,400	4.000
000000-00-0	GI Partners Fund IV L.P.	Wilmington	DE	GI Partners		01/24/2014	3		2,828,881		28,319,580	2.667
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital		07/25/2011	3		10,783,426		2,831,660	11.342
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Gridiron Capital, LLC		04/06/2015	3	30,000,000				4.000
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	H.I.G. Advisors, L.L.C.		06/17/2008			2,500,000		14,375,000	2.500
000000-00-0	Harvest Partners IV, L.P.	Wilmington	DE	Harvest Partners, Inc.		09/30/2002	3		812,082		285,293	8.393
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2	26,739,636	13,867,428		335,809	16.000
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Harvest Partners, Inc.		11/28/2011	3		14,251,333		6,579,157	4.444
000000-00-0	Hellman & Friedman Capital Partners VI, LP	Wilmington	DE	Hellman & Friedman		06/05/2007	3		80,979		5,200,696	1.877
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		2,618,892		9,152,840	5.000
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Insignia Capital Group, LLC		06/27/2014	3		3,562,613		22,742,555	26.950
000000-00-0	JLL Partners Fund V, L.P.	Wilmington	DE	JLL Partners Inc.		01/06/2006	3		46,147		1,510,998	3.000
000000-00-0	JP Morgan Partners Global Investors, L.P.	Wilmington	DE	Unitas Capital - CCMP Capital Advisors, LLC		11/09/2001	3		14,150		1,466,728	3.018
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company		11/29/2007	3		5,713,085		19,397,791	2.050
000000-00-0	Kelso Investment Associates VII, L.P.	Wilmington	DE	Kelso & Company		07/01/2004	3		17,245		3,291,742	3.333
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3		1,202,367		23,811,768	12.950
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			1,602,767		10,168,076	5.000
000000-00-0	Lime Rock Partners IV, L.P.	George Town	CYM	Lime Rock Partners		11/16/2006			156,655		425,274	5.733
000000-00-0	Lime Rock Partners V, L.P.	George Town	CYM	Lime Rock Partners		10/02/2008			721,620		8,462,583	5.925
000000-00-0	Littlejohn Fund III, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.		01/27/2005			344,906		5,456,457	11.274
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010			152,077		7,184,196	4.141
000000-00-0	LNK Partners II, L.P.	Wilmington	DE	LNK Partners, LP		01/03/2012	3		7,618,986		9,444,588	11.538
000000-00-0	LNK Partners, LP	Wilmington	DE	LNK Partners, LP		04/13/2006	3		66,832		1,493,679	8.750
000000-00-0	LS Power Equity Partners II, LP	Wilmington	DE	LS Power Group		06/27/2007			221,420		8,579,814	3.235

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Madison Dearborn Cap Part V (A/B/C)	Wilmington	DE	Madison Dearborn Partners, Inc.		07/31/2006	3		141,867		19,560,578	2.447
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Madison Dearborn Partners, Inc.		05/27/2008	3		3,719,743		22,477,486	2.976
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			872,240		4,029,498	33.333
000000-00-0	Mandala Agribusiness Fund Sidecar	Port Louis	MUS	Mandala Agribusiness Fund		11/29/2013			348,896		1,517,835	25.000
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Marlin Equity Partners, LLC		07/20/2010			398,721		537,412	0.986
000000-00-0	MDCP Co-Investors (Windy), LP - Nuveen	Wilmington	DE	Madison Dearborn Partners, Inc.		08/03/2007	3		11,580		123,983	7.775
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Nautic Partners		10/27/2014	3		9,058,551		26,076,134	12.875
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	New Mountain Capital LLC		03/18/2008	3		774,426		7,815,980	1.464
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC		12/10/2014	3		2,712,701		30,983,613	0.997
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	NGP Energy Capital Management, LLC		01/27/2012			2,522,373		11,533,758	1.394
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Oaktree Capital Management		11/09/2011			750,000		10,011,618	0.950
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors, LLC		04/08/2015	3	915,000			14,085,000	1.667
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Pacific Equity Partners		02/13/2015	3		2,379,008		12,807,753	1.000
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Palladium Capital Management IV, LLC		05/06/2014	3		2,416,262		24,927,934	3.503
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Pamlico Capital Management, LP		04/04/2014	3		6,312,899		5,347,433	2.471
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Pamlico Capital Management, LP		10/14/2013	3		223,664		21,993,137	5.385
000000-00-0	Pamlico Capital Secondary Fund, LP	Wilmington	DE	Pamlico Capital Management, LP		04/04/2014	3		410,171		592,744	0.212
000000-00-0	Permira Europe III LP2	St. Peter Port	GGY	Permira		01/12/2004	3		495,720			0.807
000000-00-0	Permira European Fund IV	St. Peter Port	GGY	Permira		12/14/2006	3		892,000		1,962,140	0.425
000000-00-0	Pilot Holdings, LLC	Wilmington	DE	Narrow Gauge Capital, LLC		06/01/2015	3	15,000,000				48.387
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Capital Partners		11/01/2013			2,292,202		13,541,734	1.729
000000-00-0	Pine Brook Capital Partners, LP	Wilmington	DE	Pine Brook Capital Partners		10/08/2008			431,241		7,300,160	4.347
000000-00-0	PINE BROOK ESSENT CO-INVEST, L.P.	George Town	CYM	Pine Brook Capital Partners		02/26/2010	3		40,867		5,015,069	57.143
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Platinum Equity Advisors LLC		10/01/2004			4,828,363		22,124,576	5.455
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		2,944,343		29,441,764	0.990
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	PWP Growth Equity Fund I GP, LLC		10/17/2014	3		1,435,727		22,348,234	6.625
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Quadria Capital Investment Management Pte. Ltd		06/19/2015		4,322,745			15,942,205	6.667
000000-00-0	Resolute Fund II, LP	Wilmington	DE	The Jordan Company		10/15/2007	3		466,152		8,427,290	1.817
000000-00-0	Resolute Fund III, LP	Wilmington	DE	The Jordan Company		06/11/2014	3		5,175,410		26,075,540	1.094
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Ridgemont Equity Partners		03/29/2012	3		1,156,534		10,298,863	5.442
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	The Riverside Company		12/06/2013	3		4,869,139		31,740,846	3.333
000000-00-0	Russia Partners III, LP	George Town	CYM	Siguler Guff & Company, LLC		08/14/2008	3		2,100,000		5,337,070	11.974
000000-00-0	Strategic Value Special Situations Fund I, L.P.	Wilmington	DE	Strategic Value Partners		08/28/2009			14,435		158,801	4.605
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Management LP		05/15/2015	3	4,301,434	89,688		25,745,869	3.333
000000-00-0	The Energy & Minerals Group Fund II, L.P.	Wilmington	DE	EMG Investments, LLC		06/29/2011			578,843		4,968,786	1.511
000000-00-0	TPF II, LP	Wilmington	DE	Tenaska Power Fund		12/03/2007			268,666		10,175,875	3.710
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Texas Pacific Group		04/17/2008	3		4,433,194		18,556,152	0.954
000000-00-0	Trident IV, LP	George Town	CYM	Stone Point Capital LLC		05/10/2007	3		156,645		7,804,320	3.633
000000-00-0	Trident VI, L.P.	George Town	CYM	Stone Point Capital LLC		09/12/2014	3		1,615,081		24,946,808	0.706
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Trilantic Capital Management, LLC		05/01/2013	3		561,863		32,433,343	2.404
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012	3		96,025		12,237,010	14.244
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.		12/19/2014	3		8,025,489		12,501,147	39.888
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Vector Capital		06/06/2007	3		107,500		5,356,849	2.450
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		05/24/2012	3		3,015,000		15,255,000	0.422
000000-00-0	ZM Capital II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3		1,847,715		19,111,108	12.500
1599999. Joint Venture Interests - Common Stock - Unaffiliated								101,253,965	214,144,860		1,149,236,483	XXX
000000-00-0	Almond Processors, LLC	Wilmington	DE	Treehouse California Almonds, LLC		07/18/2011			14,055			100.000
000000-00-0	Infra Alpha LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			449,469			100.000
000000-00-0	TIAA - Stonepeak Investments I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			6,393,429		237,757,236	100.000
000000-00-0	TIAA - Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			3,000			100.000
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			1,687,337			100.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	RSP Permian, LLC / ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011			4,024,165		172,896,125	100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			197,103			100.000
000000-00-0	730 Power Development, LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			5,290,651		213,300,925	100.000
000000-00-0	Cross Valley FinCo, L.P.	Wilmington	DE	Hunt CV FinCo GP, L.L.C.		01/15/2015			1,174,816		1,220,044	7.080
000000-00-0	Cross Valley FinCo, LLC	Wilmington	DE	Hunt CV FinCo GP, L.L.C.		01/15/2015			3,701,608		3,984,789	19.580
000000-00-0	Golden Spread FinCo, L.P.	Wilmington	DE	Hunt GS FinCo GP, L.L.C.		03/31/2015			312,688		1,311,804	7.100
000000-00-0	Golden Spread FinCo, LLC	Wilmington	DE	Hunt GS FinCo GP, L.L.C.		03/31/2015			1,885,198		3,282,728	19.570

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Liberty M & R SPV II, LP	Wilmington	DE	Energy & Minerals Group		03/12/2010			50,077		798,083	100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		09/04/1990			65,000,000			100.000
000000-00-0	TIAA-CREF Redwood, LLC	Wilmington	DE	TIAA		10/02/2006			8,213,115			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									98,396,711		634,551,734	XXX
	CASA STUDENT HOUSING FUND	N/A	DE	US STUDENT HOUSING FUND GP, LLC		06/01/2015			29,508,664			0.000
	CPCR OPPORTUNITY FUND, LLC	N/A	NY	COMMUNITY PRESERVATION CORP		01/23/2001			51,122			13.330
	IMPACT COMMUNITY CAPITAL	N/A	CA	IMPACT COMMUNITY CAPITAL LLC		03/19/1998			37,500			10.290
	GERDING EDLEN GREEN CITY I, LP	N/A	DE	GERDLING EDLEN FUND MANAGEMENT, LLC		11/23/2010			232,917			10.000
000000-00-0	Campbell Timber Fund II-A, LP	Wilmington	DE	The Campbell Group		03/15/2007			103,829		2,187,022	12.964
	RICHMAC II - SERIES A	N/A	DE	VARIOUS		08/27/2012			3,823,232			20.000
000000-00-0	Lewis & Clark Oregon, L.P.	Wilmington	DE	The Campbell Group		08/17/2009			331,919,027			100.000
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	PCCP		06/30/2015		44,972,550			105,027,450	20.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								44,972,550	365,676,291		107,214,472	XXX
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	Hancock Natural Resources Group, Inc		10/27/2005			99,187			100.000
	WRC PROPERTIES LLC	N/A	DE	TIAA		01/01/2013			714,658			100.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	The Forestland Group		03/07/2013			69,923			100.000
	485 PROPERTIES LLC	N/A	DE	TIAA		12/17/1997			1,610,215			100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			11,766,826			100.000
	T-C SMA II	N/A	DE	TIAA		07/19/2007			(8,727,796)			100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		06/28/2011			224,199			100.000
	T-C 685 THIRD AVENUE MEMBER LLC	N/A	DE	TIAA		07/21/2010			1,750,350			100.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	Radar Propriedades Agricolas SA		09/03/2008			198,960			100.000
	TIAA REALTY LLC	N/A	DE	TIAA		01/01/2013			1,251,443			100.000
000000-00-0	OCCATOR AGRICULTURAL PROPERTIES, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			1,824,206			100.000
	T-C GA REAL ESTATE HOLDINGS LLC	N/A	DE	TIAA		07/27/2011			20,240,693			100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			11,774,369		337,990,143	100.000
	THRE ENHANCED DEBT FUND	N/A	GBR	TIAA		12/08/2014		13,398,928				36.280
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	Greenwood Resources Capital Management, LLC		12/17/2013			15,440,783		245,531,428	100.000
	TIAA Super Regional Mall Member Sub LLC	N/A	DE	TIAA		08/24/2011			2,858,307			100.000
000000-00-0	TIAA Timberland I, LLC	Wilmington	DE	Hancock Natural Resources Group, Inc		11/19/1998			34,136			100.000
	STAMFORD TOWERS	STAMFORD	CT	VARIOUS		09/28/2000			6,363			49.000
000000-00-0	TIAA Timberland II, LLC	Wilmington	DE	Hancock Natural Resources Group, Inc		11/15/1999			40,834			100.000
	RECKSON TRI-STATE JOINT VENTURE	NEW YORK	NY	SL GREEN		01/25/2007			29,752			49.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	Greenwood Resources Capital Management, LLC		09/27/2011			1,108,324			100.000
	TIAA UNION PLACE PHASE I LLC	N/A	DE	THE COHEN COMPANIES		01/18/2007			151,890			100.000
000000-00-0	Renewable Timber Resources, LLC	Wilmington	DE	Greenwood Resources Capital Management, LLC		05/26/2011			600,000			100.000
	JK IGUATEMI	N/A	BRA	TIAA		01/13/2014			307,912			100.000
	T-C 699 BOURKE STREET LLC	N/A	AUS	TIAA		02/20/2014			28,413,341			100.000
	T-C HV Member LLC	N/A	DE	TIAA		09/18/2014			(471,044)			100.000
	T-C MT OMMANEY CENTRE HOLDING COMPANY LLC	N/A	DE	TIAA		09/26/2014			211,144			100.000
	T-C 101 MILLER STREET HOLDING COMPANY LLC	N/A	DE	TIAA		10/10/2014			188,988			100.000
	NEW FETTER LANE LTD	N/A	GBR	TIAA		10/07/2014			91,656			100.000
	T-C EUROPE LP	N/A	DE	TIAA		11/18/2014		113,585,323	(436,803)			99.000
	T-C PEARL REIT LLC	N/A	DE	TIAA		03/19/2015		336,288,987	275,217			100.000
	T-C LUX FUND HOLDINGS LLC LP 1	N/A	DE	TIAA		03/19/2015		107,338,881				100.000
	T-C 20 HUNTER STREET (US) LLC	N/A	AUS	TIAA		11/21/2013			96,329			100.000
	T-C 20 HUNTER STREET (AUS) PTY LTD	N/A	AUS	TIAA		10/18/2013			2,869			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								570,612,119	91,747,231		583,521,571	XXX
000000-00-0	Debt Holdings, LLC	Wilmington	DE	TIAA		04/30/2009			34,400			100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated									34,400			XXX
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		133,269		11,870,437	12.000
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3		1,933,738		25,665,551	14.374
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2		29,751		33,642,419	8.000
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Falfurrias Capital Partners		12/26/2012	3		6,200,000		4,940,000	15.835
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010			469,352		7,899,067	1.449
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam		African Health Systems Management Company B.V.		06/25/2015		206,165			9,793,835	6.250
000000-00-0	LJ Van Houtte Co-Invest, LLC	Wilmington	DE	Littlejohn & Co., L.L.C.		07/06/2007			623,016			30.900
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	NXT Capital LLC		08/12/2013			475,375		2,000,000	2.622
000000-00-0	Pinnacle IV, L.P.	Wilmington	DE	Pinnacle Management IV, L.L.C.		05/26/2015	2	2,625,000			12,375,000	10.000
000000-00-0	Plexus Fund III, LP	Wilmington	DE	Plexus Capital, LLC		09/17/2013	2		1,000,000		6,000,000	6.670
000000-00-0	Providence Debt Fund III	Wilmington	DE	Providence Equity Partners		01/31/2014	2		2,500,117		14,587,664	1.667
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		593,554		20,026,449	3.478

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Quad-C Management L.P.		11/26/2012	3		3,458,022		18,280,048	5.889
000000-00-0	Resilience Fund III, L.P.	Wilmington	DE	Resilience Capital Partners III, LLC		03/31/2011			629,213		3,386,810	8.989
000000-00-0	Strategic Value Special Situations Fund II, L.P.	Wilmington	DE	Strategic Value Partners		10/20/2011			266,986		5,970,198	3.814
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		510,000		23,130,000	3.000
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Summit Partners		07/27/2011	2		307,109		(307,109)	9.615
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners		03/18/2008	2		876,343		936,804	14.012
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Vestar Capital Partners		03/30/2012	3		12,003,423		27,490,785	7.463
2199999. Joint Venture Interests - Other - Unaffiliated								2,831,165	32,009,268		227,687,958	XXX
000000-00-0	TCAM Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009			40,914		29,926,790	50.000
000000-00-0	TIAA Asset Management, LLC	Dover	DE	TIAA		07/22/2014			131,475,613			100.000
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			12,775			100.000
000000-00-0	TIAA SF One, LLC	Wilmington	DE	TIAA		12/14/2000						100.000
000000-00-0	THRE Enhanced Debt Fund - CornerStone	Luxembourg	LUX	Henderson Property UK AIFM Limited		03/30/2015			5,614,634		64,294,988	36.284
000000-00-0	TIAA-CREF LPHC, LLC	Wilmington	DE	TIAA		12/22/2009						100.000
000000-00-0	THRE Enhanced Debt Fund - Sponsor	Luxembourg	LUX	Henderson Property UK AIFM Limited		03/30/2015		5,614,634				36.284
2299999. Joint Venture Interests - Other - Affiliated								5,614,634	137,143,936		94,221,778	XXX
4499999. Total - Unaffiliated								149,057,680	611,830,419		1,484,138,913	XXX
4599999. Total - Affiliated								576,226,753	371,451,379		1,312,295,083	XXX
4699999 - Totals								725,284,433	983,281,798		2,796,433,996	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	3i Eurofund V	London	GBR	Fund Distribution	10/25/2006	06/30/2015	6,339,069						1,386,436	7,725,505	6,339,069	(1,386,436)		(1,386,436)	
000000-00-0	3i Networks Finland LP (LNI)	London	GBR	Fund Distribution	07/03/2012	05/21/2015	403,442						54,133	457,575	403,442	(54,133)		(54,133)	
000000-00-0	3I OSPREY LP (ANGLIAN WATER)	London	GBR	Fund Distribution	11/10/2008	06/26/2015	905,725						(10,180)	895,545	905,725	10,180		10,180	
000000-00-0	3i US Growth Healthcare 2008 (Quintiles)	Jersey	JEY	Fund Distribution	01/23/2008	06/24/2015	4,447,713							4,447,713	4,447,713				
000000-00-0	Advent International GPE VI, LP	George Town	CYM	Fund Distribution	07/07/2008	05/22/2015	2,611,270							2,611,270	2,611,270				
000000-00-0	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	Fund Distribution	09/05/2008	04/15/2015	272,209							272,209	272,209				
000000-00-0	American Industrial Partners V	Wilmington	DE	Fund Distribution	12/29/2011	04/15/2015	307,195							307,195	307,195				
000000-00-0	Apax Europe V-A, L.P.	Wilmington	DE	Fund Distribution	04/09/2001	06/16/2015	(370,727)						(91,518)	(462,245)	(370,727)	91,518		91,518	
000000-00-0	Apax Europe VI-A, L.P.	Guernsey	GGY	Fund Distribution	07/18/2005	04/07/2015	1,687,304						338,145	2,025,450	1,687,304	(338,145)		(338,145)	
000000-00-0	Apax Europe VII, L.P.	London	GBR	Fund Distribution	06/25/2007	04/10/2015	(9,277,315)						(2,482,126)	(11,759,440)	(9,277,315)	2,482,126		2,482,126	
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	01/18/2013	04/27/2015	1,713,972							1,713,972	1,713,972				
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Fund Distribution	11/15/2012	04/10/2015	4,663,698							4,663,698	4,663,698				
000000-00-0	Avenue Asia Special Situations Fund IV	George Town	CYM	Fund Distribution	12/11/2006	06/30/2015	272,684							272,684	272,684				
000000-00-0	BC European Capital IX, L.P.	London	GBR	Fund Distribution	12/23/2011	04/02/2015	1,424,698						237,444	1,662,142	1,424,698	(237,444)		(237,444)	
000000-00-0	BC European Capital VIII, L.P.	London	GBR	Fund Distribution	12/13/2005	06/23/2015	1,475,805						304,053	1,779,859	1,475,805	(304,053)		(304,053)	
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Fund Distribution	12/28/2006	06/30/2015	612,462							612,462	612,462				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	12/02/2010	04/28/2015	49,757							49,757	49,757				
000000-00-0	Berkshire Partners VI, L.P.	Boston	MA	Fund Distribution	07/11/2002	06/24/2015	383,224							383,224	383,224				
000000-00-0	Blackstone Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	01/14/2003	05/15/2015	(4,402,824)							(4,402,824)	(4,402,824)				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Blackstone Capital Partners V - S	Wilmington	DE	Fund Distribution	09/21/2006	05/14/2015	90,580							90,580	90,580				
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	02/06/2006	05/14/2015	64,929							64,929	64,929				
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Fund Distribution	08/15/2014	05/29/2015	2,769,114							2,769,114	2,769,114				
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Fund Distribution	02/03/2014	05/12/2015	1,853,371							1,853,371	1,853,371				
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	Fund Distribution	05/09/2005	05/12/2015	564,355							564,355	564,355				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	05/24/2007	04/21/2015	4,896,331							4,896,331	4,896,331				
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	04/24/2015	354,168							354,168	354,168				
000000-00-0	Catterton Partners V, L.P.	Wilmington	DE	Fund Distribution	10/29/2003	06/08/2015	707,830							707,830	707,830				
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Fund Distribution	03/19/2013	05/27/2015	835,216							835,216	835,216				
000000-00-0	CD&R Bounce Co-Investor, LP (Spie)	George Town	CYM	Fund Distribution	08/23/2011	06/30/2015	1,399,838						450,731	1,850,569	1,399,838	(450,731)		(450,731)	
000000-00-0	CDR SVM Co-Investor, LP/ServiceMaster	George Town	CYM	Fund Distribution	06/15/2007	06/11/2015	2,936,987							2,936,987	2,936,987				
000000-00-0	Cerberus Institutional Partners L.P. Series III	Wilmington	DE	Fund Distribution	12/18/2003	06/29/2015	93,412							93,412	93,412				
000000-00-0	Cerberus Institutional Partners, LP Ser IV	Wilmington	DE	Fund Distribution	11/28/2006	04/22/2015	3,224,811							3,224,811	3,224,811				
000000-00-0	Clayton, Dubilier & Rice Fund VII, L.P.	George Town	CYM	Fund Distribution	10/25/2005	06/09/2015	620,815							620,815	620,815				
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM	Fund Distribution	07/06/2009	04/14/2015	(3,113,680)							(3,113,680)	(3,113,680)				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	04/01/2015	1,231,943							1,231,943	1,231,943				
000000-00-0	CP7 Pet Food Investment, LP (Wagg Foods)	London	GBR	Fund Distribution	06/10/2015	06/11/2015	199,503							199,503	199,503				
000000-00-0	CVC European Equity Partners IV, LP	George Town	CYM	Fund Distribution	09/02/2005	04/10/2015	234,690						419,198	653,888	234,690	(419,198)		(419,198)	
000000-00-0	CVC European Equity Partners V, LP	George Town	CYM	Fund Distribution	07/21/2008	06/29/2015	513,934						(44,360)	469,573	513,934	44,360		44,360	
000000-00-0	Driven Investors, LLC (Driven Brands)	Wilmington	DE	Fund Distribution	02/17/2012	04/17/2015	16,500,000							16,500,000	16,500,000				
000000-00-0	Energy & Minerals Group Fund III	Wilmington	DE	Fund Distribution	01/17/2014	05/18/2015	28,492							28,492	28,492				
000000-00-0	FFL Capital Partners IV, LP	Wilmington	DE	Fund Distribution	03/27/2015	06/29/2015	28,084							28,084	28,084				
000000-00-0	First Reserve Fund XI, L.P.	Wilmington	DE	Fund Distribution	12/14/2006	06/10/2015	2,081,863							2,081,863	2,081,863				
000000-00-0	First Reserve Fund XII, LP	Wilmington	DE	Fund Distribution	11/14/2008	04/21/2015	3,035,327							3,035,327	3,035,327				
000000-00-0	GI Partners Fund III, LP	Wilmington	DE	Fund Distribution	10/01/2008	04/06/2015	1,262,493							1,262,493	1,262,493				
000000-00-0	Granite Global Ventures III, L.P.	Wilmington	DE	Fund Distribution	11/01/2006	06/30/2015	418,885							418,885	418,885				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	05/13/2015	(1,414,003)							(1,414,003)	(1,414,003)				
000000-00-0	Gridiron Capital Fund, LP	Wilmington	DE	Fund Distribution	09/27/2007	04/03/2015	3,421,698							3,421,698	3,421,698				
000000-00-0	GS Capital Partners 2000, L.P.	Wilmington	DE	Fund Distribution	08/31/2000	04/28/2015	(464,945)							(464,945)	(464,945)				
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	04/20/2015	3,318,017							3,318,017	3,318,017				
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	06/01/2004	04/08/2015	1,251,800							1,251,800	1,251,800				
000000-00-0	Harvest Partners IV, L.P.	Wilmington	DE	Fund Distribution	09/30/2002	06/17/2015	3,696,668							3,696,668	3,696,668				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	06/25/2015	413,863							413,863	413,863				
000000-00-0	Harvest Partners V, LP	Wilmington	DE	Fund Distribution	01/29/2007	04/06/2015	(13,239,423)							(13,239,423)	(13,239,423)				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	04/15/2015	11,815,307							11,815,307	11,815,307				
000000-00-0	Hellman & Friedman Capital Partners VI, LP	Wilmington	DE	Fund Distribution	06/05/2007	06/19/2015	(826,302)							(826,302)	(826,302)				
000000-00-0	Horizon Roads PTY LTD	Sydney	AUS	Fund Distribution	10/18/2011	05/14/2015	1,931,572						507,273	2,438,845	1,931,572	(507,273)		(507,273)	
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	05/05/2015	440,489							440,489	440,489				
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Fund Distribution	06/27/2014	05/12/2015	1,015,364							1,015,364	1,015,364				
000000-00-0	Jefferies Capital Partners IV LP	Wilmington	DE	Fund Distribution	07/19/2005	04/23/2015	143,967							143,967	143,967				
000000-00-0	JLL Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	01/06/2006	05/06/2015	468,895							468,895	468,895				
000000-00-0	JP Morgan Partners Global Investors, L.P.	Wilmington	DE	Fund Distribution	11/09/2001	05/18/2015	421,194							421,194	421,194				
000000-00-0	Kelso Fund VIII	Wilmington	DE	Fund Distribution	11/29/2007	06/03/2015	9,758,056							9,758,056	9,758,056				
000000-00-0	Kelso Investment Associates VII, L.P.	Wilmington	DE	Fund Distribution	07/01/2004	04/14/2015	17,245							17,245	17,245				
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Fund Distribution	03/27/2013	06/10/2015	840,405							840,405	840,405				
000000-00-0	Lime Rock Partners III, L.P.	George Town	CYM	Fund Distribution	12/20/2004	06/05/2015	698,754							698,754	698,754				
000000-00-0	Lime Rock Partners IV, L.P.	George Town	CYM	Fund Distribution	11/16/2006	04/16/2015	683,974							683,974	683,974				
000000-00-0	Lime Rock Partners V, L.P.	George Town	CYM	Fund Distribution	10/02/2008	04/16/2015	2,438,502							2,438,502	2,438,502				
000000-00-0	Littlejohn Fund III, L.P.	Wilmington		Fund Distribution	01/27/2005	05/21/2015	(2,838,448)							(2,838,448)	(2,838,448)				
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Fund Distribution	04/29/2010	04/17/2015	(585,577)							(585,577)	(585,577)				
000000-00-0	LNK Partners II, L.P.	Wilmington	DE	Fund Distribution	01/03/2012	05/05/2015	982,886							982,886	982,886				
000000-00-0	LS Power Equity Partners II, LP	Wilmington	DE	Fund Distribution	06/27/2007	04/17/2015	(2,872,404)							(2,872,404)	(2,872,404)				
000000-00-0	Madison Dearborn Cap Part IV	Wilmington	DE	Fund Distribution	04/02/2001	05/11/2015	(1,640,369)							(1,640,369)	(1,640,369)				
000000-00-0	Madison Dearborn Cap Part V (A/B/C)	Wilmington	DE	Fund Distribution	07/31/2006	04/13/2015	8,090,826							8,090,826	8,090,826				
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Fund Distribution	05/27/2008	04/13/2015	13,682,836							13,682,836	13,682,836				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Fund Distribution	07/20/2010	05/04/2015	767,363							767,363	767,363				
000000-00-0	MDCP Co-Investors (Varietal), LP - VWR	Wilmington	DE	Fund Distribution	06/27/2007	05/05/2015	6,059,503							6,059,503	6,059,503				
000000-00-0	Mid Europa Fund III, LP	St. Peter Port	GGY	Fund Distribution	09/20/2007	05/27/2015	1,255,587						323,426	1,579,013	1,255,587	(323,426)		(323,426)	
000000-00-0	New Mountain Partners III, LP	Wilmington		Fund Distribution	03/18/2008	05/05/2015	3,123,605							3,123,605	3,123,605				
000000-00-0	Newbridge Asia IV, L.P.	George Town	CYM	Fund Distribution	10/20/2005	06/02/2015	(3,303,275)							(3,303,275)	(3,303,275)				
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington		Fund Distribution	01/27/2012	04/17/2015	1,221,848							1,221,848	1,221,848				
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Fund Distribution	11/09/2011	05/29/2015	422,808							422,808	422,808				
000000-00-0	Oaktree Principal Fund V, L.P.	George Town	CYM	Fund Distribution	02/18/2010	05/29/2015	(132,729)							(132,729)	(132,729)				
000000-00-0	OCM European Principal Opportunities Fund II, LP	George Town	CYM	Fund Distribution	10/08/2008	05/07/2015	2,821,227							2,821,227	2,821,227				
000000-00-0	OCM Opportunities Fund V	Wilmington		Fund Distribution	10/18/2004	05/06/2015	77,198							77,198	77,198				
000000-00-0	OCM Opportunities Fund VI	Wilmington	DE	Fund Distribution	10/20/2005	06/02/2015	(102,292)							(102,292)	(102,292)				
000000-00-0	OCM Opportunities Fund VII, LP	George Town	CYM	Fund Distribution	09/28/2005	05/14/2015	279,227							279,227	279,227				
000000-00-0	OCM Opportunities Fund VIIb, LP	George Town	CYM	Fund Distribution	06/03/2008	05/11/2015	896,933							896,933	896,933				
000000-00-0	OCM Principal Opportunties Fund IV, LP	George Town	CYM	Fund Distribution	03/12/2007	04/13/2015	264,390							264,390	264,390				
000000-00-0	Pacific Equity Partners Fund III, L.P.	Wilmington		Fund Distribution	07/28/2006	05/28/2015	(154,003)						(12,923)	(166,926)	(154,003)	12,923		12,923	
000000-00-0	Pacific Equity Partners Fund IV, LP	Wilmington	DE	Fund Distribution	06/19/2007	05/05/2015	(3,976,855)						(1,099,866)	(5,076,721)	(3,976,855)	1,099,866		1,099,866	
000000-00-0	Pacific Equity Partners Supplementary Fund III, L.	Wilmington	DE	Fund Distribution	02/24/2006	05/28/2015	1,705,229							1,705,229	1,705,229				
000000-00-0	Pacific Equity Partners Supplementary Fund IV, LP	Wilmington	DE	Fund Distribution	06/19/2007	05/05/2015	(1,373,938)						(416,663)	(1,790,601)	(1,373,938)	416,663		416,663	
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Fund Distribution	05/06/2014	04/15/2015	79,253							79,253	79,253				
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Fund Distribution	04/04/2014	04/27/2015	2,661,988							2,661,988	2,661,988				
000000-00-0	Pamlico Capital Secondary Fund, LP	Wilmington	DE	Fund Distribution	04/04/2014	06/24/2015	20,575							20,575	20,575				
000000-00-0	Performance Health - PHW Equity Investors, LP	Wilmington	DE	Fund Distribution	10/10/2012	06/29/2015	(17,918,354)							(17,918,354)	(17,918,354)				
000000-00-0	Permira Europe II LP1	St. Peter Port	GGY	Fund Distribution	06/07/2000	06/30/2015	327,038						96,423	423,461	327,038	(96,423)		(96,423)	
000000-00-0	Permira Europe III LP2	St. Peter Port	GGY	Fund Distribution	01/12/2004	05/27/2015	6,892,854						1,032,906	7,925,761	6,892,854	(1,032,906)		(1,032,906)	
000000-00-0	Permira European Fund IV	St. Peter Port	GGY	Fund Distribution	12/14/2006	04/17/2015	892,000							892,000	892,000				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington		Fund Distribution	11/01/2013	05/18/2015	44,179							44,179	44,179				
000000-00-0	Pine Brook Capital Partners, LP	Wilmington	DE	Fund Distribution	10/08/2008	04/13/2015	2,114,010							2,114,010	2,114,010				
000000-00-0	Pitango Venture Capital Fund III	Wilmington	DE	Fund Distribution	04/25/2000	04/29/2015	3,906,128							3,906,128	3,906,128				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/01/2004	05/27/2015	(4,869,212)							(4,869,212)	(4,869,212)				
000000-00-0	Providence Equity Partners VI	Wilmington	DE	Fund Distribution	03/16/2007	05/06/2015	3,923,203							3,923,203	3,923,203				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	04/07/2015	512,756							512,756	512,756				
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington		Fund Distribution	10/17/2014	04/01/2015	75,288							75,288	75,288				
000000-00-0	Resolute Fund II, LP	Wilmington	DE	Fund Distribution	10/15/2007	05/29/2015	(10,982,495)							(10,982,495)	(10,982,495)				
000000-00-0	Resolute Fund III, LP	Wilmington	DE	Fund Distribution	06/11/2014	05/26/2015	1,776,392							1,776,392	1,776,392				
000000-00-0	Rhone Partners IV, L.P.	Wilmington	DE	Fund Distribution	05/15/2012	04/23/2015	(1,949,259)						(259,470)	(2,208,729)	(1,949,259)	259,470		259,470	
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Fund Distribution	03/29/2012	04/09/2015	(2,638,670)							(2,638,670)	(2,638,670)				
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	Fund Distribution	12/06/2013	05/11/2015	15,899							15,899	15,899				
000000-00-0	Strategic Value Special Situations Fund I, L.P.	Wilmington	DE	Fund Distribution	08/28/2009	06/12/2015	1,944,347							1,944,347	1,944,347				
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/15/2015	06/30/2015	5,451							5,451	5,451				
000000-00-0	The Energy & Minerals Group Fund II, L.P.	Wilmington	DE	Fund Distribution	06/29/2011	05/19/2015	3,107,162							3,107,162	3,107,162				
000000-00-0	TPG Partners V, LP	Wilmington	DE	Fund Distribution	06/28/2006	04/09/2015	22,439,890							22,439,890	22,439,890				
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Fund Distribution	04/17/2008	05/21/2015	12,650,866							12,650,866	12,650,866				
000000-00-0	Trident III, L.P.	George Town	CYM	Fund Distribution	04/26/2004	05/29/2015	(529,461)							(529,461)	(529,461)				
000000-00-0	Trident IV, LP	George Town	CYM	Fund Distribution	05/10/2007	05/29/2015	(444,511)							(444,511)	(444,511)				
000000-00-0	Trident VI, L.P.	George Town	CYM	Fund Distribution	09/12/2014	06/29/2015	548,397							548,397	548,397				
000000-00-0	Trilantic Capital Partners V	Wilmington		Fund Distribution	05/01/2013	06/08/2015	58,508							58,508	58,508				
000000-00-0	Tritium I, L.P.	Dover	DE	Fund Distribution	12/19/2014	05/19/2015	2,938,938							2,938,938	2,938,938				
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Fund Distribution	06/06/2007	04/17/2015	(2,665,725)							(2,665,725)	(2,665,725)				
000000-00-0	Vestar Capital Partners V	George Town	CYM	Fund Distribution	12/19/2005	04/02/2015	7,170,887							7,170,887	7,170,887				
000000-00-0	Warburg Pincus Private Equity IX	Wilmington		Fund Distribution	08/05/2005	06/02/2015	723,300							723,300	723,300				
000000-00-0	Warburg Pincus Private Equity X, LP	Wilmington	DE	Fund Distribution	04/24/2008	06/18/2015	1,035,498							1,035,498	1,035,498				
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Fund Distribution	05/24/2012	06/16/2015	1,962,000							1,962,000	1,962,000				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Warburg, Pincus International	Wilmington	DE	Fund Distribution	06/22/2000	05/27/2015	(180,320)							(180,320)	(180,320)				
000000-00-0	White Deer Energy II, LP	George Town	CYM	Fund Distribution	03/22/2013	04/29/2015	21,215							21,215	21,215				
000000-00-0	White Deer Energy, LP	George Town	CYM	Fund Distribution	10/30/2009	04/07/2015	4,015,702							4,015,702	4,015,702				
000000-00-0	WLR Recovery Fund IV, LP	Wilmington		Fund Distribution	12/05/2007	04/23/2015	4,138,377							4,138,377	4,138,377				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	04/23/2015	229,893							229,893	229,893				
000000-00-0	Falcon II Co-investment LP	St. Peter Port	GGY	Full Liquidation	12/09/2008	04/16/2015	1,076	(844,994)				(844,994)	843,918	(843,918)					
000000-00-0	JPMP GCO Equity Investors, LP (Ono/Auna)	Wilmington		Full Liquidation	10/31/2005	04/22/2015		88,808				88,808	(88,808)	88,809					
1599999. Joint Venture Interests - Common Stock - Unaffiliated							151,910,390	(756,186)				(756,186)	1,488,173	151,887,267	151,909,313	(733,063)		(733,063)	
000000-00-0	Infra Alpha LLC	Wilmington	DE	Fund Distribution	12/21/2010	05/21/2015													
000000-00-0	CCM Series, LLC	Wilmington	DE	Fund Distribution	06/30/2011	04/30/2015	10,129,101							10,129,101	10,129,101				
000000-00-0	TIAA - Stonepeak Investments I, LLC	Wilmington	DE	Fund Distribution	09/08/2011	05/20/2015													
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	04/13/2015	19,368							19,368	19,368				
000000-00-0	TIAA - Stonepeak Investments II, LLC	Wilmington	DE	Fund Distribution	09/08/2011	05/28/2015	4,153							4,153	4,153				
000000-00-0	Liberty M & R SPV II, LP	Wilmington	DE	Fund Distribution	03/12/2010	06/18/2015	328,807							328,807	328,807				
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	Fund Distribution	07/11/2011	04/15/2015													
000000-00-0	Siguler Guff Third Avenue, L.P.	Wilmington	DE	Fund Distribution	07/02/2004	04/10/2015	1,967,040							1,967,040	1,967,040				
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011	06/23/2015													
000000-00-0	730 Power Development, LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	04/07/2015	5,630,767							5,630,767	5,630,767				
1699999. Joint Venture Interests - Common Stock - Affiliated							18,079,236							18,079,236	18,079,236				
	O Connor N America Property Partners	Wilmington	DE	O'CONNORS NORTH AMERICAN PROPERTY PTNER	09/30/2004	06/30/2015	416,579							416,579	416,579				
000000-00-0	Lewis & Clark Oregon - Warrant	Wilmington	DE	Fund Distribution	08/20/2009	06/30/2015	6,200,000							6,200,000	6,200,000				
	NRFC Inception LP	Wilmington	DE	NRFC Inception, LP	02/15/2013	06/30/2015	1,156,258							1,156,258	1,156,258				
000000-00-0	True North High Yield Investment Fund II, LLC	Wilmington	DE	Fund Distribution	05/17/2010	06/30/2015	(400,577)							(400,577)	(400,577)				
	NRFC Inception II LP	Wilmington	DE	NRFC Inception II, LP	02/15/2013	06/30/2015	2,037,669							2,037,669	2,037,669				
	Forum Asian Realty Income II LP	N/A	CYM	FORUM PARTNERS INVESTMENT MANAGEMENT LLC	08/31/2006	06/30/2015	1,093,370							1,093,370	1,093,370				
	Impact Community Capital	N/A	CA	IMPACT COMMUNITY CAPITAL LLC	03/19/1998	06/30/2015	2,208,072							2,208,072	2,208,072				
	Cleveland New Markets Investment	N/A	OH	CLEVELAND DEVELOPMENT ADVISOR'S	02/20/2004	06/30/2015	133,333							133,333	133,333				
	CPCR Opportunity Fund II LLC	N/A	NY	CPC RESOURCES INC.	01/23/2001	06/30/2015	241,147							241,147	241,147				
	Impact PCCP IV LLC	N/A	DE	IMPACT COMMUNITY CAPITAL LLC	10/18/2006	06/30/2015	1,406,528							1,406,528	1,406,528				
	Urban Strategy America Fund	N/A	DE	NB-USA G.P, LP	03/30/2007	06/30/2015	44,819							44,819	44,819				
	Workforce Housing Fund I	N/A	DE	CROSSBEAM CAPITAL	04/28/2008	06/30/2015	17,502,501							17,502,501	17,502,501				
	Richman Mortgage Assets Co LLC	Wilmington	DE	THE RICHMAN GROUP	11/26/2008	06/30/2015	332,878							332,878	332,878				
	Metropolitan Workforce Housing	Wilmington	NY	METROPOLITAN WORKFORCE HOUSING FUND LLC	12/21/2007	06/30/2015	234,661							234,661	234,661				
	Avanath Affordable Housing I LLC	N/A	DE	AVANATH CAPITAL MANAGEMENT,LLC	10/21/2010	06/30/2015	933,553							933,553	933,553				
	Gerding Edlen Green City I LP	N/A	DE	GERDLING EDLEN FUND MANAGEMENT, LLC	11/23/2010	06/30/2015	9,378,717							9,378,717	9,378,717				
	RICHMAC II - Series A	N/A	DE	THE RICHMAN GROUP	08/27/2012	06/30/2015	268,973							268,973	268,973				
	CB Concierge Residential Opportunity Fund	N/A	DE	CONCEIRGE TBL OPPORTUNITY MANAGER GP, LP	12/16/2011	06/30/2015	3,373,577							3,373,577	3,373,577				
	Enterprise Multifamily Opportunity Fund I LLC	N/A	MD	Enterprise Fund Manager, LLC	06/30/2014	06/30/2015	64,599							64,599	64,599				
	Lend Lease JEM Partners LTD	N/A	BMU	Lend Lease Jem Partners Fund	06/13/2013	06/30/2015	334,921							334,921	334,921				
	Islazul Joint Venture Feeder SCSp	Madrid	ESP	SHCO 100 S.A.R.L.	10/23/2014	06/30/2015	11,262							11,262	11,262				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							46,972,840							46,972,840	46,972,840				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	05/26/2015	37,600,000							37,600,000	37,600,000				
	WRC Properties LLC	N/A	DE	TIAA	01/01/2013	06/30/2015	7,052,641							7,052,641	7,052,641				
000000-00-0	THRE Enhanced Debt Fund - Sponsor	London	GBR	Internal Transfer	03/30/2015	06/01/2015	13,398,928							13,398,928	13,398,928				
000000-00-0	OCCATOR AGRICULTURAL PROPERTIES, LLC	Wilmington	DE	Fund Distribution	04/30/2009	06/10/2015													
	485 Properties LLC	N/A	DE	TIAA	12/17/1997	06/30/2015	2,926,309							2,926,309	2,926,309				
000000-00-0	TIAA Timberland I, LLC	Wilmington	DE	Fund Distribution	11/19/1998	06/29/2015	1,750,000							1,750,000	1,750,000				
	TIAA Union Place Phase I LLC	N/A	DE	THE COHEN COMPANIES	01/18/2007	06/30/2015	11,345,694							11,345,694	11,345,694				
000000-00-0	TIAA Timberland II, LLC	Wilmington	DE	Fund Distribution	11/15/1999	06/29/2015	600,000							600,000	600,000				
	T-C SMA II	N/A	DE	TIAA	07/19/2007	06/30/2015	(9,127,796)							(9,127,796)	(9,127,796)				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	Fund Distribution	10/27/2005	06/29/2015	4,000,000							4,000,000	4,000,000				
	T-C 685 Third Avenue Member LLC	N/A	DE	TIAA	07/21/2010	06/30/2015	(1)							(1)	(1)				
	NRFC Inception IV LP	Wilmington	DE	NRFC Inception IV LP	04/01/2013	06/30/2015	162,484							162,484	162,484				
	NRFC Inception V LP	Wilmington	DE	NRFC Inception V LP	05/01/2013	06/30/2015	341,665							341,665	341,665				
	Stamford Towers	CT	DE	VARIOUS	09/28/2000	06/30/2015	441,000							441,000	441,000				
	Reckson Tri-State Joint Venture	NY	DE	SL GREEN	01/25/2007	06/30/2015	408,278							408,278	408,278				
	T-C 699 Bourke Street LLC	N/A	DE	TIAA	02/20/2014	06/30/2015	3,031,589							3,031,589	3,031,589				
	TC Mt Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014	06/30/2015	2,934,347							2,934,347	2,934,347				
	TC 101 Miller Street Holding Company LLC	N/A	DE	TIAA	10/10/2014	06/30/2015	1,081,035							1,081,035	1,081,035				
	T-C HV Member LLC	N/A	DE	TIAA	09/18/2014	06/30/2015	(154,191)							(154,191)	(154,191)				
	T-C Europe LP	N/A	DE	TIAA	11/18/2014	06/30/2015	86,752,833							86,752,833	86,752,833				
	T-C Lux Fund Holdings LLC Lp 1	N/A	DE	TIAA	03/19/2015	06/30/2015	46,635,023							46,635,023	46,635,023				
	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	06/30/2015	9,766,066							9,766,066	9,766,066				
	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	06/30/2015	(295,406)							(295,406)	(295,406)				
	T-C 20 Hunter Street (AUS) Pty Ltd	N/A	AUS	TIAA	10/18/2013	06/30/2015	24,988							24,988	24,988				
1899999. Joint Venture Interests - Real Estate - Affiliated							220,675,486							220,675,486	220,675,486				
000000-00-0	Debt Holdings, LLC	Wilmington	DE	Fund Distribution	04/30/2009	04/29/2015	213,175							213,175	213,175				
000000-00-0	T-CSMA III, LLC	Wilmington	DE	Fund Distribution	02/23/2010	04/07/2015	3,993,494							3,993,494	3,993,494				
000000-00-0	TIAA-CPPIB Commercial Mortgage Company, L.P.	Wilmington	DE	Fund Distribution	02/23/2010	04/07/2015	199,674,698							199,674,698	199,674,698				
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							203,881,367							203,881,367	203,881,367				
000000-00-0	ABB Concise Holding, LLC (Equity Co-Invest)	Wilmington	DE	Fund Distribution	03/15/2013	04/03/2015	(257,460)							(257,460)	(257,460)				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	05/18/2015	2,522,245							2,522,245	2,522,245				
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Fund Distribution	01/17/2014	04/24/2015	865,611							865,611	865,611				
000000-00-0	Cerberus Institutional Partners Int'l, Series I	Wilmington	DE	Fund Distribution	06/17/2009	05/11/2015	1,888,442							1,888,442	1,888,442				
000000-00-0	C-III Capital Partners LLC	Wilmington	DE	Fund Distribution	06/10/2013	04/07/2015	(1,058,676)							(1,058,676)	(1,058,676)				
000000-00-0	Cyprium Investors IV, L.P.	Wilmington		Fund Distribution	12/30/2013	04/17/2015	203,576							203,576	203,576				
000000-00-0	EPP Otay, LLC	Wilmington	DE	Fund Distribution	11/03/2011	06/30/2015	50,000							50,000	50,000				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	04/28/2015	2,020,088							2,020,088	2,020,088				
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Fund Distribution	12/26/2012	05/06/2015	(1,304,027)							(1,304,027)	(1,304,027)				
000000-00-0	Film Library Holdings LLC	Wilmington	DE	Fund Distribution	07/31/2010	05/05/2015	63,055							63,055	63,055				
000000-00-0	FNMA (RES. DUE 4/25/20)	District of Columbia	DC	Fund Distribution	12/31/1990	04/03/2015	238							238	238				
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	06/12/2015	1,282,017							1,282,017	1,282,017				
000000-00-0	HarbourVest Int'l PEP III	Wilmington	DE	Fund Distribution	07/29/1998	06/26/2015	(275,884)							(275,884)	(275,884)				
000000-00-0	HarbourVest Int'l PEP IV	Wilmington	DE	Fund Distribution	06/21/2001	04/30/2015	(10,452)							(10,452)	(10,452)				
000000-00-0	HarbourVest Int'l PEP IV Direct Fund, L.P.	Wilmington	DE	Fund Distribution	07/20/2001	04/17/2015	(49,674)							(49,674)	(49,674)				
000000-00-0	Island C-III Holdings V LLC	Wilmington	DE	Fund Distribution	06/06/2014	04/08/2015	(2,913)							(2,913)	(2,913)				
000000-00-0	Lexington Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	11/12/2002	04/30/2015	175,804							175,804	175,804				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	04/30/2015	2,122,742							2,122,742	2,122,742				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	05/05/2015	(197,827)							(197,827)	(197,827)				
000000-00-0	Providence Debt Fund III	Wilmington		Fund Distribution	01/31/2014	05/04/2015	279,168							279,168	279,168				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	04/24/2015	3,524,197							3,524,197	3,524,197				
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Fund Distribution	11/26/2012	04/13/2015	83,595							83,595	83,595				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	06/25/2015	448,749							448,749	448,749				
000000-00-0	Strategic Value Special Situations Fund II, L.P.	Wilmington		Fund Distribution	10/20/2011	06/12/2015	6,102,531							6,102,531	6,102,531				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	04/20/2015	(227,865)							(227,865)	(227,865)				
000000-00-0	TCL Aventura, L.P.	Wilmington	DE	Fund Distribution	10/25/2011	04/22/2015	12,500,000							12,500,000	12,500,000				
000000-00-0	The Varde Fund X (C), L.P.	Wilmington	DE	Fund Distribution	10/05/2010	05/01/2015	1,356,065							1,356,065	1,356,065				
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	Fund Distribution	03/18/2008	04/09/2015	116,633							116,633	116,633				
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Fund Distribution	03/30/2012	06/18/2015	267,869							267,869	267,869				
000000-00-0	Weston Presidio Capital IV, L.P.	Wilmington		Fund Distribution	06/21/2000	04/06/2015	(166,321)							(166,321)	(166,321)				
000000-00-0	TSG Capital Fund III, L.P.	Wilmington	DE	Full Liquidation	09/01/1998	06/05/2015	18,214	(18,214)				(18,214)							
2199999. Joint Venture Interests - Other - Unaffiliated							32,339,741	(18,214)				(18,214)		32,321,527	32,321,527				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	Fund Distribution	06/30/2001	05/27/2015	154,270							154,270	154,270				
000000-00-0	Tuition Financing Inc	Dover	DE	TIAA	09/25/1998	04/01/2015	23,024,048							23,024,048	23,024,048				
000000-00-0	Pinnacle Third Avenue, LP	Wilmington	DE	Fund Distribution	07/11/2008	04/06/2015	(500,503)							(500,503)	(500,503)				
000000-00-0	TIAA Asset Management, LLC	Dover	DE	TIAA		06/30/2015									28,300,000				
000000-00-0	T-C SBMC Joint Venture LLC	Wilmington	DE	Fund Distribution	06/19/2013	06/30/2015	4,352,201							4,352,201	4,352,201				
2299999. Joint Venture Interests - Other - Affiliated							27,030,016							27,030,016	55,330,016				
4499999. Total - Unaffiliated							231,222,971	(774,400)				(774,400)	1,488,173	231,181,634	231,203,680	(733,063)		(733,063)	
4599999. Total - Affiliated							469,666,105							469,666,105	497,966,105				
4699999 - Totals							700,889,076	(774,400)				(774,400)	1,488,173	700,847,738	729,169,785	(733,063)		(733,063)	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36179E-5A-2	GN AC5340		06/26/2015	CONVERSION FROM CLC TO PLC		96,888,385	95,300,554		1
36180W-7H-2	GN AE4496		04/22/2015	PNC - CORPORATE		753,982	739,425	2,651	1
36180W-E4-3	GN AE3755		06/25/2015	PNC - CORPORATE		870,477	857,613	3,340	1
36180W-EY-7	GN AE3751		06/25/2015	PNC - CORPORATE		1,337,626	1,342,661	4,759	1
36181D-XR-2	GN AE9688		04/27/2015	REDCUSPL		62,968	62,968	209	1
36181R-6B-6	GN AF9866		06/30/2015	PRUDENTIAL		4,263,760	4,263,760	15,514	1
36181R-6D-2	GN AF9868		06/30/2015	PRUDENTIAL		1,705,504	1,705,504	6,153	1
36202E-T2-5	G2 4169		06/01/2015	CAPITALIZED INTEREST			1		1
36230K-RF-0	G2 751386		06/01/2015	CAPITALIZED INTEREST		609,023	609,023		1
36230K-RS-2	G2 751397		06/23/2015	CAPITALIZED INTEREST		763,720	763,720		1
36241K-F4-5	GN 781987		06/01/2015	CAPITALIZED INTEREST			1		1
36241K-TY-4	GN 782367		04/01/2015	CAPITALIZED INTEREST			1		1
36296K-DL-3	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	CAPITALIZED INTEREST			3		1
36297E-ZD-0	G2 710040		06/01/2015	CAPITALIZED INTEREST		908,804	908,804		1
36297E-ZZ-1	G2 710060		06/01/2015	CAPITALIZED INTEREST		638,481	638,481		1
38373M-NF-3	GNR 2005-10 ZB CSTR,DLY,Z,AFC,SEQ		06/01/2015	CAPITALIZED INTEREST		65,611	65,611		1
38373M-QF-0	GNR 2005-34 ZB CSTR,DLY,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		49,904	49,904		1
38373M-UD-0	GNR 2006-19 Z CSTR,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		131,434	131,434		1
38373M-UU-2	GNR 2006-31 Z Z,AFC,SEQ		06/01/2015	CAPITALIZED INTEREST		199,339	199,339		1
38373M-VA-5	GNR 2006-32 Z CSTR,DLY,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		161,245	161,245		1
38373M-VK-3	GNR 2006-30 Z CSTR,DLY,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		95,789	95,789		1
38373M-VR-8	GNR 2006-46 Z CSTR,DLY,Z		06/01/2015	CAPITALIZED INTEREST		141,103	141,103		1
38373M-WE-6	GNR 2006-51 Z DLY,Z,AFC,SEQ		06/01/2015	CAPITALIZED INTEREST		172,724	172,724		1
38373M-WL-0	GNR 2006-66 Z Z,AFC,SEQ		06/01/2015	CAPITALIZED INTEREST		171,215	171,215		1
38373M-YJ-3	GNR 2007-12 Z CSTR,DLY,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		82,274	82,274		1
38373Q-GA-3	GNR 2003-34 PZ Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		567,538	567,538		1
38374K-RH-8	GNR 2005-3 ZC Z,SEQ		06/01/2015	CAPITALIZED INTEREST		208,462	208,462		1
38374M-B2-4	GNR 2006-13 Z SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		488,412	488,412		1
38374N-8B-6	GNR 2006-67 Z DLY,Z,AFC,SEQ		06/01/2015	CAPITALIZED INTEREST		212,822	212,822		1
38374N-V7-9	GNR 2006-63 Z Z,AFC,SEQ		06/01/2015	CAPITALIZED INTEREST		120,804	120,804		1
38374V-BK-4	GNR 2009-40 AB PAC-1(11)		04/01/2015	CAPITALIZED INTEREST			1		1
38374V-H9-3	GNR 2009-59 PZ Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		383,037	383,037		1
38375B-HY-1	GNR 2010-H28 JA Z,PT		05/01/2015	CAPITALIZED INTEREST		105,809	105,809		1
38375C-M2-3	GNR 2012-71 Z SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		284,881	284,881		1
38375C-M5-6	GNR 2012-71 JZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		215,551	215,551		1
38375C-PC-8	GNR 2012-47 ZP Z,AD,PAC(11)		06/01/2015	CAPITALIZED INTEREST		220,485	220,485		1
38375C-RN-2	GNR 2012-48 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		211,836	211,836		1
38375C-VC-1	GNR 2012-54 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		93,168	93,168		1
38375C-VX-5	GNR 2012-43 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		242,932	242,932		1
38375C-WZ-9	GNR 2012-43 HZ Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		97,173	97,173		1
38375G-CG-4	GNR 2012-73 NZ Z,AD,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		83,286	83,286		1
38375G-QP-9	GNR 2012-94 BZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		287,254	287,254		1
38375G-RK-9	GNR 2012-92 Z SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		208,267	208,267		1
38375J-CK-9	GNR 2006-68 Z Z,AFC,SEQ		06/01/2015	CAPITALIZED INTEREST		92,747	92,747		1
38375J-KZ-7	GNR 2007-4 Z CSTR,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		174,170	174,170		1
38376C-2N-8	GNR 2009-89 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		288,052	288,052		1
38376C-3B-3	GNR 2009-89 ZA SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		192,964	192,964		1
38376C-ZH-5	GNR 2009-76 BZ Z,SUP		06/01/2015	CAPITALIZED INTEREST		83,517	83,517		1
38376E-2S-3	GNR 2009-112 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		218,481	218,481		1
38376F-ZT-2	GNR 2009-74 JZ Z,SUP		06/01/2015	CAPITALIZED INTEREST		949	949		1
38376K-EU-1	GNR 2009-93 DZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		411,183	411,183		1
38376K-FJ-5	GNR 2009-93 ZB SC,EXCH,Z,AD,SEQ		06/01/2015	CAPITALIZED INTEREST		272,090	272,090		1
38376K-ZC-8	GNR 2009-97 PZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		324,849	324,849		1
38376L-TP-4	GNR 2011-80 BZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		126,542	126,542		1
38376P-AK-6	GNR 2009-121 ZA Z,AD,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		335,618	335,618		1
38376P-MV-9	GNR 2009-118 UZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		175,530	175,530		1
38376T-DV-1	GNR 2010-2 PZ Z,PAC-1		06/01/2015	CAPITALIZED INTEREST		667,706	667,706		1
38376T-KH-4	GNR 2010-3 YZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		309,943	309,943		1
38376T-KQ-4	GNR 2010-3 ZY SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		508,105	508,105		1
38376T-WZ-1	GNR 2010-1 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		455,285	455,285		1
38376V-3Z-8	GNR 2010-26 PZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		490,643	490,643		1
38376V-AC-1	GNR 2010-20 JZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		294,997	294,997		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
38376V-P5-0	GNR 2010-23 ZD EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		208,090	208,090		1
38376V-ST-5	GNR 2010-21 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		162,387	162,387		1
38376V-VV-6	GNR 2010-17 JZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		181,166	181,166		1
38376W-3L-7	GNR 2010-34 Z EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		188,087	188,087		1
38376W-YB-5	GNR 2010-15 ZH Z,SEQ		06/01/2015	CAPITALIZED INTEREST		1,103,163	1,103,163		1
38376X-JS-3	GNR 2010-37 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		322,178	322,178		1
38376X-L4-3	GNR 2010-31 VZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		1,303,944	1,303,944		1
38376X-NW-9	GNR 2010-29 CZ Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		172,816	172,816		1
38376X-S7-9	GNR 2010-51 WZ Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		336,996	336,996		1
38376X-UL-5	GNR 2010-30 PZ Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		263,848	263,848		1
38376X-VV-2	GNR 2010-30 ZN Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		262,511	262,511		1
38376Y-VW-8	GNR 2010-43 ZM Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		334,622	334,622		1
38377F-Y4-7	GNR 2010-73 TZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		279,555	279,555		1
38377F-Y8-8	GNR 2010-73 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		151,950	151,950		1
38377G-NK-1	GNR 2010-75 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		66,891	66,891		1
38377J-P3-1	GNR 2010-111 ZB Z,SUP		06/01/2015	CAPITALIZED INTEREST		196,343	196,343		1
38377J-PS-6	GNR 2010-98 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		265,862	265,862		1
38377K-A6-7	GNR 2010-112 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		189,910	189,910		1
38377K-C9-9	GNR 2010-112 TZ SC,Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		359,944	359,944		1
38377M-4Z-6	GNR 2010-146 ZK SC,Z,AD,SEQ		06/01/2015	CAPITALIZED INTEREST		234,561	234,561		1
38377M-VJ-2	GNR 2010-146 ZC Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		136,546	136,546		1
38377N-SS-4	GNR 2010-167 AZ Z,AD,PAC(11)		06/01/2015	CAPITALIZED INTEREST		180,892	180,892		1
38377N-T2-0	GNR 2010-164 JZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		93,925	93,925		1
38377N-VD-3	GNR 2010-167 YZ SC,Z,AD,SEQ		06/01/2015	CAPITALIZED INTEREST		113,207	113,207		1
38377Q-RB-5	GNR 2011-22 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		455,880	455,880		1
38377Q-TQ-0	GNR 2011-25 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		136,346	136,346		1
38377Q-YM-3	GNR 2011-46 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		296,243	296,243		1
38377R-LJ-2	GNR 2010-160 MZ Z,AD,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		124,017	124,017		1
38377R-LU-7	GNR 2010-160 ZY Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		476,389	476,389		1
38377T-4Z-1	GNR 2011-23 PZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		203,481	203,481		1
38377T-B5-9	GNR 2011-19 ZC SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		247,774	247,774		1
38377T-JF-9	GNR 2011-7 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		225,975	225,975		1
38377T-L8-2	GNR 2011-24 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		101,217	101,217		1
38377T-S5-1	GNR 2011-24 LZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		132,205	132,205		1
38377U-Q9-2	GNR 2011-48 ZB Z,SEQ		06/01/2015	CAPITALIZED INTEREST		291,779	291,779		1
38377V-BC-9	GNR 2011-51 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		172,984	172,984		1
38377V-CB-0	GNR 2011-51 MZ Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		174,256	174,256		1
38377V-CP-9	GNR 2011-51 ZD Z,AD,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		117,320	117,320		1
38377V-PX-8	GNR 2011-61 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		329,253	329,253		1
38377V-RH-1	GNR 2011-56 ZL Z,SEQ		06/01/2015	CAPITALIZED INTEREST		190,869	190,869		1
38377V-SE-7	GNR 2011-56 BZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		446,514	446,514		1
38377W-J8-8	GNR 2011-94 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		122,845	122,845		1
38377W-VN-1	GNR 2011-89 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		125,055	125,055		1
38377X-C8-3	GNR 2011-133 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		120,267	120,267		1
38377X-PX-4	GNR 2011-117 ZA SC,Z,PT		06/01/2015	CAPITALIZED INTEREST		236,937	236,937		1
38378A-5C-1	GNR 2012-8 PZ Z,AD,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		70,217	70,217		1
38378A-R5-2	GNR 2011-160 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		202,128	202,128		1
38378A-WZ-0	GNR 2011-157 QZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		164,509	164,509		1
38378A-X7-1	GNR 2011-158 KZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		337,766	337,766		1
38378A-YX-3	GNR 2011-157 ZC SC,EXCH,Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		179,731	179,731		1
38378C-3P-0	GNR 2012-26 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		192,948	192,948		1
38378C-CV-7	GNR 2011-169 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		144,862	144,862		1
38378C-E6-0	GNR 2012-3 HZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		163,457	163,457		1
38378C-LR-6	GNR 2012-13 ZK Z,SEQ		06/01/2015	CAPITALIZED INTEREST		503,134	503,134		1
38378C-NT-0	GNR 2012-7 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		239,652	239,652		1
38378C-PL-5	GNR 2012-7 JZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		126,825	126,825		1
38378C-ZW-0	GNR 2012-5 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		588,152	588,152		1
38378D-CV-5	GNR 2012-16 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		907,499	907,499		1
38378D-DK-8	GNR 2012-16 ZP Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		223,757	223,757		1
38378D-DP-7	GNR 2012-16 ZG SC,Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		83,233	83,233		1
38378D-E8-4	GNR 2012-31 ZP Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		109,005	109,005		1
38378D-F6-7	GNR 2012-31 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		176,278	176,278		1

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38378D-MD-4	GNR 2012-20 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		392,008	392,008		1
38378D-Y2-5	GNR 2012-32 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		97,456	97,456		1
38378E-2M-4	GNR 2012-91 ZD Z,SEQ		06/01/2015	CAPITALIZED INTEREST		117,360	117,360		1
38378E-BG-7	GNR 2012-51 ZM Z,SEQ		06/01/2015	CAPITALIZED INTEREST		150,559	150,559		1
38378E-BU-6	GNR 2012-51 ZQ Z,AD,PAC(11)		06/01/2015	CAPITALIZED INTEREST		110,281	110,281		1
38378E-JN-4	GNR 2012-65 BZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		145,335	145,335		1
38378E-TD-5	GNR 2012-68 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		92,286	92,286		1
38378E-ZG-1	GNR 2012-64 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		132,739	132,739		1
38378G-DU-9	GNR 2012-140 ZT SC,Z,AD,SEQ		06/01/2015	CAPITALIZED INTEREST		112,234	112,234		1
38378G-HR-2	GNR 2012-129 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		106,695	106,695		1
38378J-4B-5	GNR 2013-75 ZG Z,SEQ		06/01/2015	CAPITALIZED INTEREST		79,545	79,545		1
38378J-NQ-1	GNR 2013-37 ZG Z,SEQ		06/01/2015	CAPITALIZED INTEREST		66,375	66,375		1
38378M-BD-6	GNR 2013-23 ZC Z,SEQ		06/01/2015	CAPITALIZED INTEREST		561,935	561,935		1
38378M-BJ-3	GNR 2013-23 ZU SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		286,535	286,535		1
38378M-UE-3	GNR 2013-53 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		74,671	74,671		1
38378P-A7-3	GNR 2014-10 BZ EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		169,515	169,515		1
38378P-CB-2	GNR 2013-192 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		105,134	105,134		1
38378P-F7-8	GNR 2014-12 NZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		345,055	345,055		1
38378P-KX-5	GNR 2013-188 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		268,692	268,692		1
38378T-HD-5	GNR 2013-79 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		117,125	117,125		1
38378T-KY-5	GNR 2013-70 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		89,268	89,268		1
38378T-XH-8	GNR 2013-90 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		100,697	100,697		1
38378T-YM-6	GNR 2013-90 BZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		93,290	93,290		1
38378V-V6-9	GNR 2013-117 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		144,131	144,131		1
38378V-V8-5	GNR 2013-117 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		167,170	167,170		1
38378W-VN-0	GNR 2013-124 BZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		324,204	324,204		1
38378Y-ZL-6	GNR 2014-3 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		148,145	148,145		1
38379C-WH-5	GNR 2014-90 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		116,032	116,032		1
912828-F4-7	US TREASURY N/B		04/09/2015	MORGAN STANLEY & COMPANY - TREASURY		100,121,094	100,000,000	13,661	1FE
912828-G4-6	US TREASURY N/B		04/30/2015	VARIOUS		100,062,500	100,000,000	208,791	1
912828-H2-9	US TREASURY N/B		04/30/2015	VARIOUS		801,863,281	800,000,000	1,550,414	1
0599999. Subtotal - Bonds - U.S. Governments						1,142,539,956	1,138,882,871	1,805,492	XXX
03846J-W2-2	ARAB REPUBLIC OF EGYPT SR UNSECURED	F	06/04/2015	MORGAN STANLEY & COMPANY - EMERGING MARK		10,798,630	10,900,000		4FE
05477L-AA-4	REPUBLIC OF AZERBAIJAN SR UNSECURED	F	06/04/2015	NOMURA SECURITIES - EMERGING MARKETS		3,071,250	3,000,000	32,063	2FE
25714P-CV-8	DOMINICAN REPUBLIC SR UNSECURED	F	06/17/2015	NOMURA SECURITIES - EMERGING MARKETS		1,980,000	2,000,000	44,306	4FE
31808L-AA-0	FINNVERA PLC GOVT GUARANTEED	F	05/28/2015	CITIGROUP/SSB - TREASURY		14,887,650	15,000,000		1FE
486661-AE-1	REPUBLIC OF KAZAKHSTAN SR UNSECURED	F	06/04/2015	GOLDMAN SACHS - EMERGING MARKETS		2,865,000	3,000,000	17,760	2FE
50048M-BZ-2	KOMMUNALBANKEN AS SR UNSECURED	F	04/16/2015	JP MORGAN SECURITIES INC - EMERGING		9,936,600	10,000,000		1FE
62987B-AA-0	REPUBLIC OF NAMIBIA SR UNSECURED	F	06/15/2015	STANDARD CHARTERED BANK- EMERGING MARKET		3,247,500	3,000,000	20,625	2FE
63983T-AZ-8	NEDER WATERSCHAPSBANK UNSECURED	F	04/09/2015	BANC OF AMERICA SECURITIES - TREASURY		19,919,200	20,000,000		1FE
65412A-AA-0	REPUBLIC OF NIGERIA BONDS	F	06/09/2015	VARIOUS		3,101,250	3,000,000	75,375	4FE
78307A-DC-4	RUSSIAN FEDERATION SR UNSECURED	F	06/02/2015	HSBC SECURITIES USA INC - EMERGING MARKE		4,887,500	5,000,000	38,125	3FE
900123-CJ-7	REPUBLIC OF TURKEY SR UNSECURED	F	04/13/2015	VARIOUS		19,736,039	20,000,000	325	2FE
92671C-AA-6	SOCIALIST REP OF VIETNAM SR UNSECURED	F	06/16/2015	MORGAN STANLEY & COMPANY - EMERGING MARK		2,928,750	3,000,000	12,000	4FE
1099999. Subtotal - Bonds - All Other Governments						97,359,369	97,900,000	240,579	XXX
186392-EK-8	CLEVELAND OH MUNI SCH DIST		06/11/2015	RBC CAPITAL MARKETS - MUNICIPALS		21,200,000	21,200,000		1FE
79876C-BL-1	SAN MARCOS CA REDEV AGY SUCCES		06/17/2015	STIFEL NICOLAUS & CO - MUNICIPALS		30,900,000	30,900,000		1FE
79876C-BM-9	SAN MARCOS CA REDEV AGY SUCCES		06/17/2015	STIFEL NICOLAUS & CO - MUNICIPALS		20,500,000	20,500,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						72,600,000	72,600,000		XXX
13034P-UJ-4	CALIFORNIA ST HSG FIN AGY REVE		04/08/2015	JPM SECURITIES-MUNI		10,000,000	10,000,000		1FE
28337L-DS-4	EL PASO CNTY CO REVENUE		05/27/2015	WACHOVIA CAPITAL - MUNICIPALS		10,000,000	10,000,000		1FE
28337L-DT-2	EL PASO CNTY CO REVENUE		06/03/2015	WACHOVIA CAPITAL - MUNICIPALS		25,814,060	25,845,000		1FE
31358L-YC-4	FNR G92-11 K PAC(11)		05/01/2015	CAPITALIZED INTEREST			1		1
31358T-XV-6	FNR 1993-20 J PAC(11)		04/01/2015	CAPITALIZED INTEREST			1		1
31359N-NU-1	FNR G97-1 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		26,130	26,130		1
3136A0-X6-9	FNR 2011-89 HZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		192,952	192,952		1
3136A1-FH-3	FNR 2011-98 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		806,612	806,612		1
3136A1-JZ-9	FNR 2011-99 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		291,537	291,537		1
3136A4-3X-5	FNR 2012-38 ZB Z,SEQ		06/01/2015	CAPITALIZED INTEREST		226,207	226,207		1
3136A4-6H-7	FNR 2012-37 EZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		104,523	104,523		1
3136A5-X8-4	FNR 2012-50 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		128,002	128,002		1
3136A5-Y9-1	FNR 2012-50 LZ Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		111,702	111,702		1

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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	10 NAIC Designation or Market Indicator (a)
3136A6-5T-7	FNR 2012-73 ZM EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		1,008,849	1,008,849		1
3136A6-JN-5	FNR 2012-58 LZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		97,229	97,229		1
3136A6-KK-9	FNR 2012-58 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		113,701	113,701		1
3136A6-M4-3	FNR 2012-76 ZC Z,SEQ		06/01/2015	CAPITALIZED INTEREST		171,284	171,284		1
3136A6-N4-2	FNR 2012-76 ZG Z,SEQ		06/01/2015	CAPITALIZED INTEREST		308,927	308,927		1
3136A6-P4-0	FNR 2012-76 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		987,581	987,581		1
3136A6-TK-0	FNR 2012-63 MZ Z,AD,PAC(11)		06/01/2015	CAPITALIZED INTEREST		112,353	112,353		1
3136A6-UC-6	FNR 2012-63 JZ Z,AD,PAC(11)		06/01/2015	CAPITALIZED INTEREST		231,906	231,906		1
3136A6-UR-3	FNR 2012-63 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		1,346,731	1,346,731		1
3136A6-UW-2	FNR 2012-63 ZG Z,SEQ		06/01/2015	CAPITALIZED INTEREST		299,927	299,927		1
3136A6-XD-1	FNR 2012-56 ZM Z,SEQ		06/01/2015	CAPITALIZED INTEREST		324,666	324,666		1
3136A7-6T-4	FNR 2012-101 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		251,388	251,388		1
3136A7-CU-4	FNR 2012-68 ZB Z,SEQ		06/01/2015	CAPITALIZED INTEREST		115,157	115,157		1
3136A7-F5-6	FNR 2012-85 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		121,013	121,013		1
3136A7-RT-1	FNR 2012-90 ZE Z,SEQ		06/01/2015	CAPITALIZED INTEREST		398,573	398,573		1
3136A7-UN-0	FNR 2012-80 LZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		160,777	160,777		1
3136A7-UU-4	FNR 2012-80 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		383,141	383,141		1
3136A7-V9-0	FNR 2012-89 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		399,045	399,045		1
3136A7-WY-4	FNR 2012-87 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		165,121	165,121		1
3136A7-XQ-0	FNR 2012-87 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		95,695	95,695		1
3136A8-AZ-3	FNR 2012-98 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		312,019	312,019		1
3136A8-D6-4	FNR 2012-103 ZC EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		290,081	290,081		1
3136A8-JK-7	FNR 2012-93 ZG Z,AD,PAC(11)		06/01/2015	CAPITALIZED INTEREST		110,850	110,850		1
3136A9-3C-0	FNR 2012-118 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		195,173	195,173		1
3136A9-JV-1	FNR 2012-110 BZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		97,434	97,434		1
3136A9-LM-8	FNR 2012-114 ZG Z,SEQ		06/01/2015	VARIOUS		54,175,753	54,209,535	52,550	1
3136A9-V8-8	FNR 2012-124 ZL Z,SEQ		06/01/2015	CAPITALIZED INTEREST		157,424	157,424		1
3136A9-Y9-3	FNR 2012-124 ZD Z,SEQ		06/01/2015	CAPITALIZED INTEREST		180,072	180,072		1
3136AA-HW-8	FNR 2012-135 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		106,848	106,848		1
3136AB-2N-2	FNR 2013-11 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		208,657	208,657		1
3136AB-CK-7	FNR 2012-147 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		109,857	109,857		1
3136AB-CT-8	FNR 2012-147 HZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		77,599	77,599		1
3136AB-E7-4	FNR 2013-5 BZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		103,627	103,627		1
3136AB-Q2-2	FNR 2013-6 ZM Z,SEQ		06/01/2015	CAPITALIZED INTEREST		196,757	196,757		1
3136AB-YK-3	FNR 2013-1 ZV Z,SEQ		06/01/2015	CAPITALIZED INTEREST		164,128	164,128		1
3136AC-F8-9	FNR 2013-13 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		82,840	82,840		1
3136AC-HW-4	FNR 2013-17 PZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		197,640	197,640		1
3136AC-P6-2	FNR 2013-15 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		189,800	189,800		1
3136AC-S8-5	FNR 2013-15 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		269,625	269,625		1
3136AC-W9-8	FNR 2013-15 LZ SC,EXCH,Z,PAC,SEQ		06/01/2015	CAPITALIZED INTEREST		237,109	237,109		1
3136AD-HC-6	FNR 2013-31 Z EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		158,882	158,882		1
3136AD-HQ-5	FNR 2013-32 ZB Z,SEQ		06/01/2015	CAPITALIZED INTEREST		385,556	385,556		1
3136AD-S3-4	FNR 2013-41 ZY Z,SEQ		06/01/2015	CAPITALIZED INTEREST		187,670	187,670		1
3136AD-YD-5	FNR 2013-27 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		94,109	94,109		1
3136AE-2F-3	FNR 2013-70 ZM Z,SEQ		06/01/2015	CAPITALIZED INTEREST		222,767	222,767		1
3136AE-5G-8	FNR 2013-74 HZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		95,082	95,082		1
3136AE-5R-4	FNR 2013-74 ZG Z,SEQ		06/01/2015	CAPITALIZED INTEREST		108,267	108,267		1
3136AE-BD-8	FNR 2013-47 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		116,981	116,981		1
3136AE-ET-0	FNR 2013-53 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		216,380	216,380		1
3136AE-EX-1	FNR 2013-53 ZC Z,SEQ		06/01/2015	CAPITALIZED INTEREST		269,269	269,269		1
3136AF-6F-6	FNR 2013-90 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		213,765	213,765		1
3136AF-AQ-7	FNR 2013-79 UZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		271,542	271,542		1
3136AF-ER-1	FNR 2013-67 LZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		213,841	213,841		1
3136AF-FB-5	FNR 2013-67 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		367,494	367,494		1
3136AF-U6-9	FNR 2013-83 ZC Z,SEQ		06/01/2015	CAPITALIZED INTEREST		246,640	246,640		1
3136AF-VW-1	FNR 2013-66 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		73,227	73,227		1
3136AF-ZE-7	FNR 2013-80 ZV Z,SEQ		06/01/2015	CAPITALIZED INTEREST		321,716	321,716		1
3136AG-EU-2	FNR 2013-98 ZM Z,SUP		06/01/2015	CAPITALIZED INTEREST		263,364	263,364		1
3136AG-GT-3	FNR 2013-91 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		296,990	296,990		1
3136AG-LN-0	FNR 2013-93 ZV Z,SEQ		06/01/2015	CAPITALIZED INTEREST		202,014	202,014		1
3136AG-TQ-5	FNR 2013-100 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		287,006	287,006		1
3136AH-3L-2	FNR 2014-7 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		368,124	368,124		1

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3136AH-5D-8	FNR 2014-5 DZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		98,679	98,679		1
3136AH-CF-5	FNR 2013-118 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		147,106	147,106		1
3136AJ-5U-6	FNR 2014-27 ZC Z,SEQ		06/01/2015	CAPITALIZED INTEREST		129,240	129,240		1
3136AJ-C6-1	FNR 2014-26 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		149,888	149,888		1
3136AJ-D2-9	FNR 2014-26 KZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		192,982	192,982		1
3136AJ-GY-6	FNR 2014-11 Z SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		135,525	135,525		1
3136AJ-K9-6	FNR 2014-28 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		286,649	286,649		1
3136AJ-PR-1	FNR 2014-19 ZJ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		338,098	338,098		1
3136AK-6J-7	FNR 2014-65 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		207,566	207,566		1
3136AK-KA-0	FNR 2014-41 ZB EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		158,840	158,840		1
3136AK-S5-3	FNR 2014-53 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		441,330	441,330		1
3136AK-V5-9	FNR 2014-55 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		196,961	196,961		1
3136AK-VH-3	FNR 2014-46 DZ EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		224,154	224,154		1
3136AK-YQ-0	FNR 2014-56 ZE Z,SEQ		06/01/2015	CAPITALIZED INTEREST		89,563	89,563		1
3136AK-ZL-0	FNR 2014-59 ZB Z,SEQ		06/01/2015	CAPITALIZED INTEREST		207,688	207,688		1
3136AL-DZ-1	FNR 2014-60 LZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		274,443	274,443		1
3136AL-EY-3	FNR 2014-66 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		172,019	172,019		1
3136AL-NX-5	FNR 2014-76 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		249,320	249,320		1
3136AL-WH-0	FNR 2014-70 DZ EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		143,446	143,446		1
3136AM-4R-7	FNR 2015-23 ZA Z,SEQ		06/01/2015	VARIOUS		15,239,426	14,978,072	4,356	1
3137A3-4Y-2	FHR 3763 ZW Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		247,469	247,469		1
3137AD-6J-1	FHR 3893 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		245,128	245,128		1
3137AE-CA-1	FHR 3912 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		215,203	215,203		1
3137AE-WJ-0	FHR 3928 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		83,192	83,192		1
3137AF-GW-6	FHR 3925 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		344,422	344,422		1
3137AL-QD-4	FHR 4003 WZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		97,749	97,749		1
3137AM-E3-7	FHR 3997 YZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		226,961	226,961		1
3137AP-BW-9	FHR 4033 ZE Z,SEQ		06/01/2015	CAPITALIZED INTEREST		344,326	344,326		1
3137AP-EN-6	FHR 4028 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		499,677	499,677		1
3137AQ-JU-3	FHR 4050 CZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		280,883	280,883		1
3137AQ-LC-0	FHR 4050 MZ EXCH,Z,PAC-1(11)		06/01/2015	CAPITALIZED INTEREST		150,945	150,945		1
3137AR-M2-9	FHR 4057 ZB Z,SEQ		06/01/2015	CAPITALIZED INTEREST		289,825	289,825		1
3137AR-UE-4	FHR 4086 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		228,777	228,777		1
3137AR-WY-8	FHR 4073 HZ EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		339,015	339,015		1
3137AR-ZW-9	FHR 4083 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		273,222	273,222		1
3137AS-5V-2	FHR 4087 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		120,658	120,658		1
3137AT-VH-2	FHR 4113 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		175,444	175,444		1
3137AU-A6-6	FHR 4103 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		162,685	162,685		1
3137AV-3V-7	FHR 4122 ZJ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		314,776	314,776		1
3137AV-3X-3	FHR 4122 ZN Z,SEQ		06/01/2015	CAPITALIZED INTEREST		213,635	213,635		1
3137AV-4E-4	FHR 4121 AZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		81,745	81,745		1
3137AV-6Q-5	FHR 4121 MZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		141,477	141,477		1
3137B0-GG-3	FHR 4174 Z EXCH,Z,SEQ		06/01/2015	VARIOUS		34,208,747	32,595,457	40,780	1
3137B1-KL-5	FHR 4194 ZE Z,SEQ		06/01/2015	CAPITALIZED INTEREST		228,167	228,167		1
3137B1-VG-4	FHR 4209 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		404,831	404,831		1
3137B2-BB-5	FHR 4199 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		268,534	268,534		1
3137B2-F2-1	FHR 4203 ZN Z,SEQ		06/01/2015	VARIOUS		22,260,886	21,512,328	54,063	1
3137B2-P8-7	FHR 4212 ZX Z,SEQ		06/01/2015	CAPITALIZED INTEREST		367,544	367,544		1
3137B3-G4-4	FHR 4226 PZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		186,446	186,446		1
3137B3-H8-4	FHR 4229 ZA Z,SEQ		06/01/2015	CAPITALIZED INTEREST		204,707	204,707		1
3137B3-JQ-2	FHR 4231 ZB Z,SEQ		06/01/2015	CAPITALIZED INTEREST		93,019	93,019		1
3137B3-N4-6	FHR 4223 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		245,139	245,139		1
3137B5-YB-3	FHR 4267 ZX SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		324,513	324,513		1
3137B5-YC-1	FHR 4267 ZY Z,SEQ		06/01/2015	CAPITALIZED INTEREST		446,563	446,563		1
3137B5-ZR-7	FHR 4276 ZH Z,SEQ		06/01/2015	CAPITALIZED INTEREST		78,252	78,252		1
3137B8-B7-1	FHR 4307 NZ EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		125,046	125,046		1
3137B8-JL-2	FHR 4315 LZ SC,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		175,578	175,578		1
3137B9-FE-0	FHR 4314 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		207,870	207,870		1
3137B9-QZ-1	FHR 4331 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		201,197	201,197		1
3137BA-3W-0	FHR 4329 KZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		167,089	167,089		1
3137BA-G6-3	FHR 4323 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		218,556	218,556		1
3137BA-JH-6	FHR 4345 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		83,659	83,659		1

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3137BA-JJ-2	FHR 4345 ZE Z,SEQ		06/01/2015	CAPITALIZED INTEREST		128,919	128,919		1
3137BA-S7-8	FHR 4343 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		220,119	220,119		1
3137BA-UK-6	FHR 4340 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		131,954	131,954		1
3137BB-J8-4	FHR 4350 KZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		112,901	112,901		1
3137BB-JZ-4	FHR 4357 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		117,624	117,624		1
3137BB-Z9-4	FHR 4348 ZA SC,Z,PT		06/01/2015	CAPITALIZED INTEREST		107,229	107,229		1
3137BC-BQ-0	FHR 4366 GZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		76,705	76,705		1
3137BC-NN-4	FHR 4363 Z ARB,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		82,776	82,776		1
3137BC-R2-6	FHR 4382 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		153,126	153,126		1
3137BC-SU-3	FHR 4374 NZ ARB,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		85,663	85,663		1
3137BC-YF-9	FHR 4381 ZJ EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		119,626	119,626		1
3137BD-5W-2	FHR 4378 EZ EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		173,261	173,261		1
3137BD-C5-3	FHR 4377 LZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		413,172	413,172		1
3137BD-H4-1	FHR 4392 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		139,545	139,545		1
3137BD-SR-8	FHR 4385 HZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		257,474	257,474		1
3137BD-ZL-3	FHR 4387 HZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		78,428	78,428		1
3137BG-JD-2	FHR 4444 CH EXCH,SEQ		05/11/2015	CREDIT SUISSE FIRST BOSTON - MUNICIPAL		503,447	486,129	527	1
3137BG-JS-9	FHR 4444 CZ Z,SEQ		06/03/2015	NOMURA SECURITIES - MBS		59,760,556	67,335,838	39,279	1
3137BJ-GT-4	FHR 4471 ZB Z,SEQ		06/03/2015	GOLDMAN SACHS-MBS		20,617,890	24,413,412	14,241	1
31392H-DT-7	FNR 2002-97 PH PAC(11)		05/01/2015	CAPITALIZED INTEREST			1		1
31392H-V9-1	FNR 2003-8 ME EXCH,SEQ		04/01/2015	CAPITALIZED INTEREST			1		1
31393C-JB-0	FNR 2003-54 VZ Z,SEQ		05/01/2015	CAPITALIZED INTEREST		246,230	246,230		1
31393C-JJ-3	FNR 2003-54 Z Z,SEQ		05/01/2015	CAPITALIZED INTEREST		270,413	270,413		1
31393D-B4-2	FNR 2003-73 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		105,951	105,951		1
31393E-BJ-7	FNR 2003-74 ZG Z,SEQ		06/01/2015	CAPITALIZED INTEREST		263,185	263,185		1
31393Q-3H-3	FHR 2594 TZ Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		272,362	272,362		1
31394B-MY-7	FNR 2004-89 DZ Z,SEQ		04/01/2015	CAPITALIZED INTEREST		69,776	69,776		1
31394B-V9-2	FNR 2004-95 LZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		256,700	256,700		1
31394E-CV-8	FNR 2005-58 PZ Z,PAC(11)		06/01/2015	CAPITALIZED INTEREST		330,201	330,201		1
31395K-AA-1	FHR 2908 DZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		209,351	209,351		1
31397L-DS-5	FNR 2008-24 AZ EXCH,Z,SEQ		04/01/2015	CAPITALIZED INTEREST		140,851	140,851		1
31397L-PP-8	FNR 2008-42 ZA EXCH,Z,SEQ		06/01/2015	CAPITALIZED INTEREST		156,994	156,994		1
31397Q-TJ-7	FNR 2011-1 ZG Z,SEQ		06/01/2015	CAPITALIZED INTEREST		110,033	110,033		1
31397Q-XA-1	FNR 2011-15 VZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		118,104	118,104		1
31397Q-XE-3	FNR 2011-15 EZ Z,SEQ		06/01/2015	CAPITALIZED INTEREST		200,422	200,422		1
31397U-K3-2	FNR 2011-65 Z Z,SEQ		06/01/2015	CAPITALIZED INTEREST		66,924	66,924		1
59447T-CZ-4	MICHIGAN ST FIN AUTH REVENUE		04/16/2015	BANK OF AMERICA SECURITIES		40,000,000	40,000,000		1FE
59447T-DA-8	MICHIGAN ST FIN AUTH REVENUE		04/16/2015	BANK OF AMERICA SECURITIES		50,000,000	50,000,000		1FE
602418-BB-0	MILWAUKEE WI REDEV AUTH REDEV		06/25/2015	BMOHUSMU		29,000,000	29,000,000		1FE
61075T-LJ-5	MONROE CNTY NY INDL DEV CORP R		06/17/2015	JPM SECURITIES-MUNI		3,335,000	3,335,000		1FE
61075T-LK-2	MONROE CNTY NY INDL DEV CORP R		06/17/2015	JPM SECURITIES-MUNI		7,425,000	7,425,000		1FE
70227R-AB-6	PASADENA CA PENSION OBLIG		04/24/2015	BANK OF AMERICA SECURITIES		31,757,700	32,500,000		1FE
733911-BU-4	PORT OF CORPUS CHRISTI TX AUTH		05/11/2015	WACHOVIA CAPITAL - MUNICIPALS		20,149,189	20,115,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						469,660,049	479,163,170	205,796	XXX
00206R-BH-4	AT&T INC SR UNSECURED		05/05/2015	VARIOUS		18,021,558	20,019,000	341,936	2FE
00206R-CM-2	AT&T INC SR UNSECURED		04/23/2015	JP MORGAN SECURITIES INC - CORPORATES		499,850	500,000		2FE
00206R-CN-0	AT&T INC SR UNSECURED		04/23/2015	JP MORGAN SECURITIES INC - CORPORATES		24,701,666	24,775,000		2FE
00206R-CP-5	AT&T INC SR UNSECURED		04/23/2015	JP MORGAN SECURITIES INC - CORPORATES		19,343,934	19,400,000		2FE
00206R-CQ-3	AT&T INC SR UNSECURED		04/23/2015	JP MORGAN SECURITIES INC - CORPORATES		1,370,105	1,375,000		2FE
00287Y-AQ-2	ABBVIE INC SR UNSECURED		05/12/2015	VARIOUS		31,133,906	31,225,000	500	2FE
00287Y-AR-0	ABBVIE INC SR UNSECURED		05/05/2015	MORGAN STANLEY & CO - CORPORATES		10,923,990	11,000,000		2FE
004421-RV-7	ACE 2005-SL1 M1 MEZ,STEP,AFC		06/01/2015	CAPITALIZED INTEREST			1,151		1FM
007036-HA-7	ARMT 2005-2 6M2 MEZ,FLT,STEP,AFC,IRC,NAS		05/26/2015	JP MORGAN SECURITIES INC.-ABS/CMO		5,659,438	6,200,000	602	5FE
00766T-AC-4	AECOM COMPANY GUARNT		06/08/2015	VARIOUS		5,186,563	5,000,000	40,391	3FE
008558@-AA-2	AGREE LIMITED PARTNERSHIP-A-SR-UNSEC		05/28/2015	JEFFERIES & COMPANY, INC.		36,500,000	36,500,000		2Z
008558@-AB-0	AGREE LIMITED PARTNERSHIP-SR-UNSEC		05/28/2015	JEFFERIES & COMPANY, INC.		36,500,000	36,500,000		2Z
010392-FJ-2	ALABAMA POWER CO SR UNSECURED		05/06/2015	BANC OF AMERICA SECURITIES - CORPORATES		1,602,142	1,658,000	28,370	1FE
010392-FM-5	ALABAMA POWER CO SR UNSECURED		05/06/2015	WACHOVIA CAPITAL - CORPORATES		4,738,250	5,000,000	31,250	1FE
01877K-AD-5	ALLIANCE PIPELINE LP SR SECURED		06/01/2015	CAPITALIZED INTEREST			17		2FE
01973J-AH-2	ALLISON TRANSMISSION INC COMPANY ASSETS,		04/01/2015	EXCHANGE OF SECURITIES		9,476,325	9,500,000		3FE
03073E-AM-7	AMERISOURCEBERGEN CORP SR UNSECURED		05/11/2015	BANC OF AMERICA SECURITIES - CORPORATES		9,984,550	10,000,000	72,222	1FE
031162-BY-5	AMGEN INC SR UNSECURED		04/28/2015	GOLDMAN SACHS -CORPORATES		29,836,800	30,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
037833-BG-4	APPLE INC SR UNSECURED		05/06/2015	GOLDMAN SACHS -CORPORATES		24,913,000	25,000,000		1FE
03789X-AA-6	DIN 2014-1 A2		06/11/2015	VARIOUS		24,738,981	24,276,000	25,918	3AM
038374-A*-5	AQUA-CHEM INC		04/01/2015	CAPITALIZED INTEREST		12,552	12,552		5
040555-CS-1	ARIZONA PUBLIC SERVICE SR UNSECURED		05/14/2015	JP MORGAN SECURITIES INC - CORPORATES		14,921,100	15,000,000		1FE
053332-AR-3	AUTOZONE INC SR UNSECURED		05/22/2015	VARIOUS		26,495,394	26,850,000	34,486	2FE
05348E-AV-1	AVALONBAY COMMUNITIES SR UNSECURED		05/06/2015	DEUTSCHE BANK - CORPORATES		9,982,200	10,000,000		2FE
058498-AT-3	BALL CORP COMPANY GUARNT		06/22/2015	BANC OF AMERICA SECURITIES - HIGH YIELD		100,000,000	100,000,000		3FE
05949A-M2-3	BOAA 2005-1 B1 SUB,CSTR,NAS		04/01/2015	CAPITALIZED INTEREST			21,262		1FM
06051G-FP-9	BANK OF AMERICA CORP SUBORDINATED		04/16/2015	BANC OF AMERICA SECURITIES - CORPORATES		10,743,214	10,775,000		2FE
07388Y-BE-1	BSCMS 2007-PW16 H SUB,CSTR		05/01/2015	CAPITALIZED INTEREST		92,355	92,355		1FM
075887-BL-2	BECTON DICKINSON AND CO SR UNSECURED		04/24/2015	EXCHANGE OF SECURITIES		34,485,650	32,825,000		2FE
09238@-AA-1	BLACKHAWK INDUSTRIAL		04/06/2015	VARIOUS		7,112,522	7,112,522		4Z
097023-BL-8	BOEING CO SR UNSECURED		06/22/2015	GOLDMAN SACHS -CORPORATES		875,650	1,000,000	12,153	1FE
105340-AN-3	BRANDYWINE OPER PARTNERS COMPANY GUARNT		05/12/2015	WACHOVIA CAPITAL - CORPORATES		1,249,175	1,250,000	6,264	2FE
11120V-AA-1	BRIXMOR OPERATING PART SR UNSECURED		06/26/2015	WACHOVIA CAPITAL - CORPORATES		1,830,854	1,920,000	32,853	2FE
1248EP-BF-9	CCO HLDGS LLC/CAP CORP COMPANY GUARNT		04/13/2015	CREDIT SUISSE FIRST BOSTON - HIGH YIELD		10,000,000	10,000,000		3FE
1248EP-BG-7	CCO HLDGS LLC/CAP CORP COMPANY GUARNT		04/13/2015	CREDIT SUISSE FIRST BOSTON - HIGH YIELD		15,000,000	15,000,000		3FE
1248EP-BK-8	CCO HLDGS LLC/CAP CORP COMPANY GUARNT		04/15/2015	CREDIT SUISSE FIRST BOSTON - HIGH YIELD		15,000,000	15,000,000		3FE
12505M-AC-0	OUTFRONT MEDIA CAPITAL L COMPANY ASSETS,		05/11/2015	CITIGROUP/SSB - HIGH YIELD		250,625	250,000		3FE
12543K-AM-6	COMMUNITY HEALTH SYS INC COMPANY ASSETS,		04/01/2015	EXCHANGE OF SECURITIES		2,528,456	2,608,015		3FE
12543K-AN-4	CHS/COMMUNITY HEALTH SYS IN COMPANY ASSE		04/01/2015	EXCHANGE OF SECURITIES		2,528,959	2,608,015		3FE
12543T-AD-7	CWHL 2006-13 1A4 SSNR,NAS		05/01/2015	CAPITALIZED INTEREST			4		1FM
12544R-AL-2	CWHL 2007-4 1A11 NON-ACCELERATED SECURIT		05/01/2015	CAPITALIZED INTEREST			170		1FM
12545C-AU-4	CWHL 2007-10 A19 SSNR,NAS		05/01/2015	CAPITALIZED INTEREST			35		1FM
125509-BU-2	CIGNA CORP SR UNSECURED		04/30/2015	BANC OF AMERICA SECURITIES - CORPORATES		6,016,740	6,000,000	24,375	2FE
12557#-AA-6	CHP STOCKTON 2014 CTL (CALIFORNIA HIGHWA		06/01/2015	LESMARK		4,024,391	4,024,391		1
12593F-BF-0	COMM 2015-LC21 AM SUBORDINATED BOND		06/12/2015	DEUTSCHE BANK - MBS		20,927,164	20,318,000	38,791	1FE
12626P-AM-5	CRH AMERICA INC COMPANY GUARNT		05/12/2015	BANC OF AMERICA SECURITIES - CORPORATES		29,963,100	30,000,000		2FE
126281-BD-5	CSAIL 2015-C1 AS		05/13/2015	DEUTSCHE BANK - MBS		11,296,548	10,878,000	19,474	1FE
126307-AG-2	CSC HOLDINGS LLC SR UNSECURED		06/23/2015	VARIOUS		6,207,231	6,435,000	22,716	3FE
126307-AH-0	CSC HOLDINGS LLC SR UNSECURED		06/23/2015	EXCHANGE OF 144A TO 144		26,207,237	26,435,000		3FE
126408-HC-0	CSX CORP SR UNSECURED		04/16/2015	MORGAN STANLEY & CO - CORPORATES		19,819,600	20,000,000		2FE
12667F-CG-8	CWALT 2004-4CB 1A6 Z,AS		06/01/2015	CAPITALIZED INTEREST		535,445	535,445		1FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z,AS		06/01/2015	CAPITALIZED INTEREST		907,982	907,982		1FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z,AS		06/01/2015	CAPITALIZED INTEREST		664,025	664,025		1FM
12667F-ZK-4	CWALT 2004-29CB A5 Z,AS		06/01/2015	CAPITALIZED INTEREST		255,832	255,832		1FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ,AS		05/01/2015	CAPITALIZED INTEREST			21		1FM
126694-AG-3	CWHL 2005-19 1A7 Z,AS		06/01/2015	CAPITALIZED INTEREST		297,799	297,799		1FM
126694-W6-1	CWHL 2006-9 A5 Z,PAC(11),AS		06/01/2015	CAPITALIZED INTEREST			22		1FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ,AS		06/01/2015	CAPITALIZED INTEREST			3,511		1FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT,PAC(11),AS		05/01/2015	CAPITALIZED INTEREST			1,421		1FM
12881#-AA-3	CALDWELL & GREGORY (CAROUSEL CAPITAL)		04/01/2015	CAPITALIZED INTEREST		15,239	15,239		5
12881@-AA-5	CALDWELL & GREGORY (CAROUSEL CAPITAL)		06/30/2015	CAPITALIZED INTEREST		447,182	447,182		5
13034V-AB-0	CALIFORNIA INSTITUTE OF UNSECURED		06/02/2015	MORGAN STANLEY & COMPANY - MUNICIPALS		55,306,855	55,245,000	9,150	1FE
13057Q-AF-4	CALIFORNIA RESOURCES CRP COMPANY GUARNT		04/01/2015	EXCHANGE OF 144A TO 144		47,107,493	46,250,000		3FE
133131-AV-4	CAMDEN PROPERTY TRUST SR UNSECURED		05/19/2015	VARIOUS		4,236,640	4,270,000	26,064	2FE
14149Y-BE-7	CARDINAL HEALTH INC SR UNSECURED		06/16/2015	BARCLAYS CAPITAL INC - CORPORATES		19,985,600	20,000,000		2FE
150191-AJ-3	CEDAR FAIR LP/CANADA'S W COMPANY GUARNT		04/01/2015	EXCHANGE OF 144A TO 144		24,242,403	24,075,000		3FE
15723@-AA-0	CGA CAP CR LEASE-BKD PASS-THRU -SR-UNSEC		06/01/2015	CGA CAPITAL		58,124,736	58,124,736		1Z
16162W-PG-8	CHASE 2005-A1 2A4 CSTR,SEQ,SSNR,AS		05/01/2015	CAPITALIZED INTEREST			3,780		1FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR,SEQ,SSNR,AS		05/01/2015	CAPITALIZED INTEREST			18		1FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH,SSNR,AS		05/01/2015	CAPITALIZED INTEREST			159		1FM
17275R-AV-4	CISCO SYSTEMS INC SR UNSECURED		06/10/2015	CREDIT SUISSE FIRST BOSTON - CORPORATES		9,946,300	10,000,000		1FE
17275R-AW-2	CISCO SYSTEMS INC SR UNSECURED		06/10/2015	WACHOVIA CAPITAL - CORPORATES		19,547,668	19,600,000		1FE
172967-JT-9	CITIGROUP INC SUBORDINATED		06/03/2015	CITIGROUP/SSB - CORPORATES		28,831,884	28,950,000		2FE
17305E-DT-9	CCCIT 2007-A3 A3 SOFT BULLET MATURITY		05/27/2015	VARIOUS		8,740,251	6,565,000	171,002	1FE
17323V-BC-8	CGCMT 2015-GC29 AS SUBORDINATED BOND		04/01/2015	CITIGROUP - MUNICIPALS		43,259,899	42,000,000	56,464	1FE
17323Y-AF-6	CGCMT 2015-GC31 AS		06/24/2015	CITIGROUP - MUNICIPALS		20,598,806	20,000,000	16,329	1FE
18987#-AA-3	COADVANTAGE (SUBORDINATED NOTE)		06/30/2015	CAPITALIZED INTEREST		56,197	56,197		5
19273P-AA-2	COLBY COLLEGE UNSECURED		04/09/2015	BARCLAYS CAPITAL - MUNICIPALS		4,906,200	5,000,000	41,910	1FE
20030N-BN-0	COMCAST CORP COMPANY GUARNT		05/19/2015	CITIGROUP/SSB - CORPORATES		29,962,500	30,000,000		1FE
20030N-BP-5	COMCAST CORP COMPANY GUARNT		05/19/2015	MORGAN STANLEY & CO - CORPORATES		9,993,900	10,000,000		1FE

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

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20030N-BQ-3	COMCAST CORP COMPANY GUARNT		05/19/2015	MORGAN STANLEY & CO - CORPORATES		9,992,500	10,000,000		1FE
20173M-AQ-3	GCCFC 2006-GG7 H SUB,CSTR		06/01/2015	CAPITALIZED INTEREST			59,128		1FM
203372-AN-7	COMMSCOPE INC SR SECURED		05/28/2015	JP MORGAN SECURITIES - HIGH YIELD		9,375,000	9,375,000		3FE
20337C-AB-1	COMMSCOPE INC COMPANY ASSETS,		05/28/2015	JP MORGAN SECURITIES - HIGH YIELD		21,371,438	21,425,000		3FE
20337Y-AA-5	COMMSCOPE TECH FINANCE L SR UNSECURED		06/30/2015	VARIOUS		23,717,344	23,700,000	3,300	4FE
20369E-AB-8	COMMUNITY HOSPITALS OF I SECURED		06/04/2015	WACHOVIA CAPITAL - MUNICIPALS		28,000,000	28,000,000		1FE
207597-EH-4	CONNECTICUT LIGHT & PWR 1ST MORTGAGE		05/13/2015	GOLDMAN SACHS -CORPORATES		12,282,625	12,500,000		1FE
21870L-AQ-9	CORE 2015-CALW F SUB,CSTR		06/05/2015	GOLDMAN SACHS-MBS		15,104,109	15,638,000	15,555	3AM
22100*-AA-1	CORVIAS CAMPUS LIVING - USG LLC-SR-UNSEC		05/14/2015	GOLDMAN SACHS CAPITAL MARKETS		32,000,000	32,000,000		2Z
223611-A@-3	COWBOYS STADIUM, L.P.-SR-SEC		06/30/2015	MERRILL LYNCH & CO		27,000,000	27,000,000		2FE
22526W-AF-5	CREATIVE ARTISTS AGENCY LLC COMPANY ASSE		04/15/2015	EXCHANGE OF SECURITIES		3,495,627	3,500,000		4FE
225458-BV-9	CSFB 2005-1 3A5 Z,SSNR,AS		06/01/2015	CAPITALIZED INTEREST		134,761	134,761		1FM
22545Y-AG-6	CSMC 2007-C2 AJ AVAILABLE FUNDS CLASS		05/13/2015	VARIOUS		15,650,391	15,000,000	37,380	3FM
226081-AC-1	CREST 2002-1A C SEQ CDO-CRE CDO	E	05/01/2015	CAPITALIZED INTEREST		289,569	289,569		6FE
22608S-AD-0	CREST 2003-1A D2 MEZZ CDO-CRE CDO	E	04/01/2015	CAPITALIZED INTEREST		(41,461)	(41,461)		6FE
22608W-AD-1	CREST 2004-1A D MEZZ CDO-CRE CDO	E	04/28/2015	CAPITALIZED INTEREST		153,576	153,576		6FE
228227-BD-5	CROWN CASTLE INTL CORP SR UNSECURED		06/26/2015	JP MORGAN SECURITIES - HIGH YIELD		7,111,725	7,000,000	164,615	3FE
22983*-AA-3	CTL PASS-THROUGH TRUST, SERIES -SR-UNSEC		06/15/2015	VARIOUS		33,348,453	32,377,139		1Z
229838-AA-1	KONINKLIJKE AHOLD N.V. (ROYAL A-SR-UNSEC		05/21/2015	VARIOUS		23,088,535	23,088,535		2Z
23137#-AA-2	CURT MANUFACTURING SUBORDINATED DEBT		04/01/2015	CAPITALIZED INTEREST		58,272	58,272		5
233046-AD-3	DNKN 2015-1A A2II SEQUENTIAL PAYER		06/05/2015	GUGGENHEIM - ABS/CMO		8,674,181	8,658,300	17,720	3AM
233851-BW-3	DAIMLER FINANCE NA LLC COMPANY GUARNT		05/11/2015	CITIGROUP/SSB - CORPORATES		24,949,250	25,000,000		1FE
23422*-AC-6	DAKOTA GASIFICATION COMPANY-SR-UNSEC		05/08/2015	DAKOTA GASIFICATION COMPANY		100,000,000	100,000,000		1Z
247109-BT-7	DELMARVA PWR & LIGHT CO 1ST MORTGAGE		05/04/2015	JP MORGAN SECURITIES INC - CORPORATES		11,240,325	11,250,000		1FE
25674D-AE-3	FAMILY TREE ESCROW LLC COMPANY ASSETS,		06/09/2015	VARIOUS		5,484,987	5,506,329		3FE
25674D-AF-0	FAMILY TREE ESCROW LLC COMPANY ASSETS,		06/09/2015	JP MORGAN SECURITIES - HIGH YIELD		44,700,000	44,700,000		3FE
25857@-AA-7	DOUBLE DIAMOND FUNDING-V, LLC-SR-UNSEC		04/30/2015	VARIOUS		64,143,207	64,143,207		1FE
25857@-AB-5	DOUBLE DIAMOND FUNDING-V, LLC-SUB-UNSEC		04/30/2015	VARIOUS		11,454,144	11,454,144		2FE
26061#-AA-5	DOW LOUISIANA LEASE-BACKED PASS-SR-UNSEC		06/30/2015	CB RICHARD ELLIS		11,075,139	11,075,139		2Z
268787-AC-2	EP ENER/EVEREST ACQ FIN COMPANY GUARNT		05/20/2015	VARIOUS		21,100,000	21,100,000		4FE
26884A-BD-4	ERP OPERATING LP SR UNSECURED		05/12/2015	VARIOUS		14,823,950	14,900,000	469	1FE
27965#-AN-2	EDENS LIMITED PARTNERSHIP-C-SR-UNSEC		05/18/2015	BANK OF AMERICA		40,000,000	40,000,000		2Z
29273V-AF-7	ENERGY TRANSFER EQUITY SR SECURED		05/19/2015	MORGAN STANLEY & COMPANY - HIGH YIELD		41,074,500	41,700,000		3FE
29379V-BH-5	ENTERPRISE PRODUCTS OPER COMPANY GUARNT		05/04/2015	WACHOVIA CAPITAL - CORPORATES		8,468,975	8,500,000		2FE
29444U-AP-1	EQUINIX INC SR UNSECURED		06/15/2015	WACHOVIA CAPITAL - HIGH YIELD		5,025,000	5,000,000	166,111	4FE
294752-AH-3	EQUITY ONE INC COMPANY GUARNT		06/26/2015	WACHOVIA CAPITAL - CORPORATES		776,406	797,000	3,819	2FE
30161N-AJ-0	EXELON CORP SR UNSECURED		06/08/2015	GOLDMAN SACHS -CORPORATES		16,590,919	16,625,000		2FE
30161N-AK-7	EXELON CORP SR UNSECURED		06/08/2015	GOLDMAN SACHS -CORPORATES		14,958,300	15,000,000		2FE
30161N-AL-5	EXELON CORP SR UNSECURED		06/08/2015	GOLDMAN SACHS -CORPORATES		5,631,016	5,650,000		2FE
30292P-AE-8	FREMF 2015-K45 B SUB,CSTR		05/01/2015	JP MORGAN SECURITIES INC - MBS		4,886,415	5,000,000	9,800	2FE
315292-AQ-5	FERRELLGAS LP/FERRELLGAS COMPANY GUARNT		06/02/2015	JP MORGAN SECURITIES - HIGH YIELD		2,000,000	2,000,000		4FE
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR,AS		06/01/2015	CAPITALIZED INTEREST			1		1FM
32051G-UQ-6	FHASI 2005-5 1A6 SSNR,AS		04/01/2015	CAPITALIZED INTEREST			1,560		1FM
337738-AP-3	FISERV INC SR UNSECURED		05/19/2015	BANC OF AMERICA SECURITIES - CORPORATES		24,983,250	25,000,000		2FE
362341-LC-1	GSR 2005-AR5 2A4 CSTR,AS		05/01/2015	CAPITALIZED INTEREST			545		1FM
36250G-AP-0	GSMS 2015-GC30 A4		05/15/2015	GOLDMAN SACHS-MBS		61,798,902	60,000,000	157,827	1FE
362669-AK-9	GSR 2007-4F 3A1 SSNR,AS		04/07/2015	CAPITALIZED INTEREST			2,000		1FM
37045X-AW-6	GENERAL MOTORS FINL CO COMPANY GUARNT		05/11/2015	SUNTRUST CAPITAL MARKETS - HIGH YIELD		245,843	250,000	815	2FE
378272-AK-4	GLENCORE FUNDING LLC COMPANY GUARNT		04/08/2015	BANC OF AMERICA SECURITIES - CORPORATES		9,990,300	10,000,000		2FE
378272-AL-2	GLENCORE FUNDING LLC COMPANY GUARNT		05/22/2015	VARIOUS		21,756,990	22,250,000	51,528	2FE
38102#-AA-1	GOLDEN GAMING (SECOND LIEN)		06/30/2015	CAPITALIZED INTEREST		24,189	24,189		5
38148L-AE-6	GOLDMAN SACHS GROUP INC SR UNSECURED		05/19/2015	VARIOUS		23,573,847	23,650,000		1FE
38500X-AM-4	GKKRE 2007-1A CFX MEZZ CDO-CRE CDO	E	05/15/2015	CAPITALIZED INTEREST		72,888	72,888		6FE
404119-BR-9	HCA INC COMPANY GUARNT		05/06/2015	CITIGROUP/SSB - HIGH YIELD		15,450,000	15,000,000	277,708	4FE
413086-AH-2	HARMAN INTL IND SR UNSECURED		06/11/2015	VARIOUS		28,944,689	29,325,000	73,784	2FE
421946-AJ-3	HEALTHCARE REALTY TRUST SR UNSECURED		05/26/2015	VARIOUS		12,909,309	12,935,000	4,408	2FE
42217K-BF-2	HEALTH CARE REIT INC SR UNSECURED		05/20/2015	UBS WARBURG - CORPORATES		18,411,366	18,425,000		2FE
423074-AX-1	KRAFT HEINZ FOODS CO COMPANY GUARNT		06/23/2015	WACHOVIA CAPITAL - CORPORATES		19,973,400	20,000,000		2FE
426767-AA-7	HENRY J KAISER FAMILY FO UNSECURED		06/18/2015	WACHOVIA CAPITAL - MUNICIPALS		4,500,000	4,500,000		1FE
426767-AB-5	HENRY J KAISER FAMILY FO UNSECURED		06/18/2015	WACHOVIA CAPITAL - MUNICIPALS		35,000,000	35,000,000		1FE
42770L-AA-1	HERO 2015-1A A SEQUENTIAL PAYER		04/22/2015	DEUTSCHE BANK - ABS/CMO		37,483,046	37,500,000		1FE
431282-AM-4	HIGHWOODS REALTY LP SR UNSECURED		06/26/2015	WACHOVIA CAPITAL - CORPORATES		581,351	595,000	9,946	2FE

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44107H-AB-8	HOSPITAL SPECIAL SURGERY GOVT GUARANTEED		04/16/2015	BANC OF AMERICA SECURITIES - TREASURY		22,450,000	22,450,000		1FE
44107T-AV-8	HOST HOTELS & RESORTS LP SR UNSECURED		05/06/2015	GOLDMAN SACHS- MUNICIPALS		19,767,924	19,800,000		2FE
45670A-AA-9	INDX 2007-FLX3 A1 FLT,STEP,IRC,SSNR		04/01/2015	CAPITALIZED INTEREST		189	189		1FM
460146-CL-5	INTERNATIONAL PAPER CO SR UNSECURED		05/14/2015	MIZUHO SECURITIES - CORPORATES		14,935,350	15,000,000		2FE
46618L-AA-8	HENDR 2015-1A A		06/03/2015	CREDIT SUISSE FIRST BOSTON - ABS/CMO		30,208,494	30,908,771	64,376	1FE
46625H-KC-3	JPMORGAN CHASE & CO SR UNSECURED		06/05/2015	VARIOUS		16,186,409	16,726,000	173,738	1FE
46625H-LW-8	JPMORGAN CHASE & CO SR UNSECURED		06/18/2015	JP MORGAN SECURITIES INC - CORPORATES		399,312	400,000		1FE
46625M-ZK-8	JPMCC 2003-PM1A L SUB,CSTR		05/01/2015	CAPITALIZED INTEREST			737		1FM
46644A-BK-7	JPMBB 2015-C27 AS SEQUENTIAL PAYER		05/18/2015	JP MORGAN SECURITIES INC - MBS		5,485,549	5,354,000	10,809	1FE
46644F-AH-4	JPMBB 2015-C28 AS SUBORDINATED BOND		04/02/2015	JP MORGAN SECURITIES INC - MBS		44,358,709	43,067,000	92,966	1FE
46644R-BD-6	JPMBB 2015-C29 AS SUB,AFC		06/04/2015	JP MORGAN SECURITIES INC - MBS		20,599,920	20,000,000	63,101	1FE
49327M-2K-9	KEY BANK NA SR UNSECURED		05/27/2015	KEYBANC - CORPORATES		49,881,500	50,000,000		1FE
50194#-AA-5	LANEY DIRECTIONAL DRILLING		06/15/2015	CAPITALIZED INTEREST		100,602	100,602		5*
51808@-AA-3	LASIK VISION INSTITUTE		06/24/2015	LBC CREDIT PARTNERS		5,000,000	5,000,000		4Z
525221-CM-7	LXS 2005-4 2A4 STEP,AS		04/01/2015	CAPITALIZED INTEREST			9,552		1FM
52522H-AL-6	LXS 2006-8 3A3 STEP,AS		04/01/2015	CAPITALIZED INTEREST			2,155		1FM
526057-BV-5	LENNAR CORP COMPANY GUARNT		04/21/2015	CITIGROUP/SSB - HIGH YIELD		15,000,000	15,000,000		3FE
55265K-VN-6	MASTR 2003-4 6A3 AS,CPT,SEQ		05/01/2015	CAPITALIZED INTEREST		16,813	16,813		1FM
55354G-AA-8	MSCI INC COMPANY GUARNT		06/16/2015	JP MORGAN SECURITIES - HIGH YIELD		6,007,075	5,863,000	28,507	3FE
576434-E8-3	MALT 2005-1 6A5 Z,AS		06/01/2015	CAPITALIZED INTEREST		97,730	97,730		1FM
58711P-AP-7	THE MEN'S WEARHOUSE INC COMPANY ASSETS,		06/12/2015	JP MORGAN SECURITIES - HIGH YIELD		14,631,250	14,600,000		3FE
59140C-AA-8	METANEXGEN		04/13/2015	JP MORGAN		14,200,000	14,200,000		4Z
592688-B@-3	METTLER-TOLEDO INTL INC-T-2-SR-UNSEC		06/25/2015	BANK OF AMERICA		72,500,000	72,500,000		2Z
60315G-AD-0	MINERALS TECHNOLOGIES INC COMPANY ASSETS		06/22/2015	JP MORGAN SECURITIES - HIGH YIELD		34,164,375	34,250,000		3FE
60315G-AE-8	MINERALS TECHNOLOGIES INC COMPANY ASSETS		06/22/2015	VARIOUS		37,933,039	38,007,026		3FE
60856B-AA-2	MOLEX ELECTRONICS TECH SR UNSECURED		04/01/2015	JP MORGAN SECURITIES INC - CORPORATES		9,950,000	9,950,000		2FE
60856B-AC-8	MOLEX ELECTRONICS TECH SR UNSECURED		05/27/2015	VARIOUS		21,060,465	21,200,000	56,745	2FE
61166W-AV-3	MONSANTO CO SR UNSECURED		04/29/2015	VARIOUS		25,699,242	26,052,000	24,917	1FE
61690F-AP-8	MSBAM 2015-C22 AS SUBORDINATED BOND		04/10/2015	MORGAN STANLEY & COMPANY - MBS		30,899,013	30,000,000	62,318	1FE
61761J-ZN-2	MORGAN STANLEY SUBORDINATED		05/12/2015	MORGAN STANLEY & CO - CORPORATES		48,381,710	49,150,000	43,340	2FE
61763X-BP-0	MSBAM 2014-C18 300E SEQ,RAKE		06/05/2015	MORGAN STANLEY & COMPANY - MBS		4,746,875	5,000,000	5,862	1FM
61765D-AW-8	MSC 2015-MS1 AS COLLATERAL STRIP INTERES		06/25/2015	MORGAN STANLEY & COMPANY - MBS		12,858,410	12,500,000	10,119	1FE
649322-AA-2	NY & PRESBYTERIAN HOSPIT UNSECURED		06/17/2015	BARCLAYS CAPITAL - MUNICIPALS		18,506,000	20,000,000	306,271	1FE
650119-AR-1	NEW YORK UNIVERSITY UNSECURED		04/10/2015	MORGAN STANLEY & COMPANY - MUNICIPALS		65,000,000	65,000,000		1FE
655844-BQ-0	NORFOLK SOUTHERN CORP SR UNSECURED		05/28/2015	JP MORGAN SECURITIES INC - CORPORATES		24,942,000	25,000,000		2FE
668074-AU-1	NORTHWESTERN CORP 1ST MORTGAGE		06/22/2015	BANC OF AMERICA SECURITIES - CORPORATES		3,037,101	3,100,000	14,384	1FE
668074-E#-0	NORTHWESTERN CORPORATION-2045-SR-SEC		06/23/2015	RBC CAPITAL CORPORATES		50,000,000	50,000,000		1Z
668444-AN-2	NORTHWESTERN UNIVERSITY UNSECURED		05/13/2015	WACHOVIA CAPITAL - MUNICIPALS		11,939,431	12,425,000	16,020	1FE
68233J-BA-1	ONCOR ELECTRIC DELIVERY SR SECURED		05/20/2015	MORGAN STANLEY & CO - CORPORATES		7,923,860	8,670,000	55,994	2FE
68389X-BD-6	ORACLE CORP SR UNSECURED		05/01/2015	VARIOUS		26,677,390	27,000,000	632	1FE
68389X-BE-4	ORACLE CORP SR UNSECURED		04/28/2015	JP MORGAN SECURITIES INC - CORPORATES		19,865,000	20,000,000		1FE
71677H-AF-2	PETSMART INC COMPANY ASSETS,		06/17/2015	VARIOUS		38,549,906	38,600,000		3FE
71904#-AA-2	PHOENIX GARAGE PASS THRU TRUST (PHOENIX)		06/15/2015	PHOENIX GARAGE TRUST		4,609,844	4,609,844		1Z
71947*-AC-1	PHYSICIANS ENDOSCOPY, L.L.C.		05/15/2015	MADISON CAPITAL FUNDING		4,838,750	4,870,000		4
73744G-AF-9	POST HOLDINGS INC COMPANY ASSETS,		04/01/2015	EXCHANGE OF SECURITIES		6,965,691	7,000,000		3FE
74005P-BD-5	PRAXAIR INC SR UNSECURED		06/18/2015	BANC OF AMERICA SECURITIES - CORPORATES		4,361,950	5,000,000	22,681	1FE
740189-AN-5	PRECISION CASTPARTS CORP SR UNSECURED		06/01/2015	BANC OF AMERICA SECURITIES - CORPORATES		24,849,250	25,000,000		1FE
74040K-AC-6	PRETSL 9.55 03/01/31 CDO-TRST PREF	E	04/01/2015	CAPITALIZED INTEREST		552,484	552,484		6FE
744560-BM-7	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE		05/06/2015	MIZUHO SECURITIES - CORPORATES		9,950,200	10,000,000		1FE
745332-CG-9	PUGET SOUND ENERGY INC 1ST MORTGAGE		05/11/2015	MITSUBISHI CAPITAL BANK		19,910,000	20,000,000		1FE
74834L-AX-8	QUEST DIAGNOSTICS INC SR UNSECURED		05/06/2015	CREDIT SUISSE FIRST BOSTON - CORPORATES		14,721,950	15,000,000	86,528	2FE
74955D-AB-7	RGS (AEGCO) FUNDING CORP SECURED		04/01/2015	CAPITALIZED INTEREST			51		2AM
760985-4A-6	RAMP 2004-RS5 AI5 CSTR,AFC,SEQ,AS		05/01/2015	CAPITALIZED INTEREST			67,067		1FM
760985-6L-0	RAMP 2004-SL2 M1 MEZ,CSTR,NAS		06/01/2015	CAPITALIZED INTEREST			4,905		1FM
76110H-LN-7	RALI 2003-QS21 A5 Z,AS		06/01/2015	CAPITALIZED INTEREST		415,067	415,067		1FM
76110W-QA-7	RASC 2002-KS8 A5 STEP,AFC,AS		04/01/2015	CAPITALIZED INTEREST		6,371	6,371		1FM
76114D-AE-4	RAST 2006-A15 A5 SSNR,NAS		04/01/2015	CAPITALIZED INTEREST			462		1FM
761713-BE-5	REYNOLDS AMERICAN INC COMPANY GUARNT		06/09/2015	JP MORGAN SECURITIES INC - CORPORATES		11,272,971	11,275,000		2FE
761713-BF-2	REYNOLDS AMERICAN INC COMPANY GUARNT		06/09/2015	JP MORGAN SECURITIES INC - CORPORATES		14,230,193	14,250,000		2FE
78448P-AE-0	SMB 2015-A B SUBORDINATED BOND		04/15/2015	CREDIT SUISSE FIRST BOSTON - ABS/CMO		18,998,688	20,000,000		1FE
78454L-AL-4	SM ENERGY CO SR UNSECURED		05/07/2015	WACHOVIA CAPITAL - HIGH YIELD		15,000,000	15,000,000		3FE
78467J-AA-8	SS&C TECH HOLDINGS INC SR UNSECURED		06/29/2015	MORGAN STANLEY & COMPANY - HIGH YIELD		4,500,000	4,500,000		4FE

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78475#-AA-6	SPS AMARILLO TX LANDLORD LLC (X-SR-UNSEC		05/27/2015	SUNTRUST CORPORATE FINANCE		45,707,589	45,707,589		2Z
785592-AJ-5	SABINE PASS LIQUEFACTION SR SECURED		05/05/2015	VARIOUS		10,107,500	10,000,000	275,521	3FE
785592-AK-2	SABINE PASS LIQUEFACTION SR SECURED		05/08/2015	VARIOUS		10,087,500	10,000,000	88,281	3FE
78709W-AE-9	SCIENCE APPLICATIONS INTERN COMPANY ASSE		04/21/2015	CITIGROUP/SSB - HIGH YIELD		6,982,500	7,000,000		3FE
81211K-AX-8	SEALED AIR CORP SR UNSECURED		06/11/2015	MORGAN STANLEY & COMPANY - HIGH YIELD		14,500,000	14,500,000		4FE
83420L-AB-7	SOLENIS INTERNATIONAL LP COMPANY ASSETS,		06/09/2015	VARIOUS		1,995,000	2,000,000		4FE
842400-GE-7	SOUTHERN CAL EDISON 1ST MORTGAGE		05/06/2015	WACHOVIA CAPITAL - CORPORATES		4,664,500	5,000,000	57,500	1FE
847788-AT-3	SPEEDWAY MOTORSPORTS INC COMPANY GUARNT		04/01/2015	EXCHANGE OF 144A TO 144		15,358,803	15,330,000		3FE
84850X-AB-8	SPIN HOLDCO INC COMPANY ASSETS,		06/18/2015	VARIOUS		6,605,371	6,617,843		4FE
85234@-AA-5	ST. CHARLES HEALTH SYSTEM, INC.-SR-SEC		06/30/2015	WELLS FARGO SECURITIES		63,163,043	63,163,043		1Z
855031-AK-6	STAPLES INC INVENTORY,COMPANY ASSETS,STO		04/24/2015	BARCLAYS CAPITAL INC - HIGH YIELD		17,243,350	17,330,000		2FE
858119-BC-3	STEEL DYNAMICS INC COMPANY GUARNT		04/01/2015	EXCHANGE OF 144A TO 144		5,000,000	5,000,000		3FE
87282#-AA-0	TIDEL ENGINEERING LP		06/01/2015	CAPITALIZED INTEREST		102,667	102,667		4Z
875127-BD-3	TAMPA ELECTRIC CO SR UNSECURED		06/02/2015	RBC DAIN RAUSCHER - CORPORATES		16,271,833	16,345,000	11,104	1FE
881561-2F-0	TMTS 2006-5 1A2B FLT,STEP,IRC		04/16/2015	AMHERST SECURITIES GROUP - ABS/CMO		7,716,535	8,933,760	2,571	1FM
883203-BV-2	TEXTRON INC SR UNSECURED		06/23/2015	CITIGROUP/SSB - CORPORATES		6,291,136	6,400,000	79,222	2FE
887317-AW-5	TIME WARNER INC COMPANY GUARNT		05/28/2015	BANC OF AMERICA SECURITIES - CORPORATES		24,940,000	25,000,000		2FE
887389-AJ-3	TIMKEN CO SR UNSECURED		04/01/2015	EXCHANGE OF 144A TO 144		34,392,415	34,750,000		2FE
89334G-AP-9	TRANSUNION LLC COMPANY ASSETS,		04/01/2015	EXCHANGE OF SECURITIES		40,218,750	40,218,750		4FE
893647-AX-5	TRANSDIGM INC COMPANY GUARNT		06/08/2015	VARIOUS		5,062,500	5,000,000	127,653	5FE
89365N-AF-8	TRANSFIRST INC COMPANY ASSETS,		06/03/2015	EXCHANGE OF SECURITIES		15,496,536	15,537,818		4FE
89389D-AB-1	TRANSPORTATION INSIGHT		06/23/2015	JP MORGAN		6,250,000	6,250,000		5
898377-AA-4	SMITH COLLEGE UNSECURED		06/23/2015	BARCLAYS CAPITAL - MUNICIPALS		70,000,000	70,000,000		1FE
898384-AQ-5	TRUSTEES OF UNION COLL UNSECURED		06/17/2015	JPM SECURITIES-MUNI		4,000,000	4,000,000		1FE
90269C-AR-1	UBSBB 2012-C2 D SUB,CSTR,W		06/02/2015	BARCLAYS CAPITAL INC - ABS/CMO		6,943,046	6,575,000	3,571	1FM
906548-CL-4	UNION ELECTRIC CO SR SECURED		06/08/2015	VARIOUS		6,867,324	7,585,000	40,355	1FE
907818-EB-0	UNION PACIFIC CORP SR UNSECURED		05/13/2015	KEYBANC - CORPORATES		4,635,951	5,050,000	51,605	1FE
913017-CA-5	UNITED TECHNOLOGIES CORP SR UNSECURED		05/08/2015	VARIOUS		19,324,361	19,365,000	9,018	1FE
91324P-CA-8	UNITEDHEALTH GROUP INC SR UNSECURED		05/14/2015	GOLDMAN SACHS -CORPORATES		4,756,800	5,000,000	18,653	1FE
91845#-AA-2	TR CTF - VERIZON COMMUNICATIONS-SR-UNSEC		05/19/2015	MESIROW FINANCIAL		95,000,000	95,000,000		2Z
91851@-AA-5	VA (MONTEREY,CA) CTL PASS THRU TRUST (VA		06/15/2015	MESIROW FINANCIAL		5,655,850	5,655,850		1
91853#-AB-9	VA (MONTEREY,CA) CTL PASS THRU TRUST (VA		04/21/2015	MESIROW FINANCIAL		71,065	71,065		1Z
92345Y-AD-8	VERISK ANALYTICS INC SR UNSECURED		05/11/2015	BANC OF AMERICA SECURITIES - CORPORATES		63,159,005	63,500,000		2FE
927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSECURED		05/11/2015	BNP PARIBAS SECURITIES - CORPORATES		29,893,200	30,000,000		1FE
92922F-4S-4	WAMU 2005-AR13 A1B3 FLT,STEP,AFC,SSUP,AS		05/27/2015	VARIOUS		7,496,599	8,362,837	886	1FM
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT,STEP,AFC,SSUP,AS		05/05/2015	MORGAN STANLEY & COMPANY - ABS/CMO		19,269,870	20,974,008	4,175	1FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR,SSNR,AS		06/01/2015	CAPITALIZED INTEREST			1,719		1FM
933634-AA-5	WAMU 2007-HY3 1A1 CSTR,SSNR,AS		05/01/2015	CAPITALIZED INTEREST			484		1FM
933637-AA-8	WAMU 2006-AR18 1A1 CSTR,SSNR,AS		06/01/2015	CAPITALIZED INTEREST			26,357		1FM
94106L-BB-4	WASTE MANAGEMENT INC COMPANY GUARNT		05/12/2015	VARIOUS		11,563,080	12,000,000	100,533	2FE
94106L-BC-2	WASTE MANAGEMENT INC COMPANY GUARNT		05/06/2015	DEUTSCHE BANK - CORPORATES		4,732,900	5,000,000	42,708	2FE
948741-AL-7	WEINGARTEN REALTY INVEST SR UNSECURED		05/19/2015	VARIOUS		14,884,470	15,000,000	5,133	2FE
94974B-GK-0	WELLS FARGO & COMPANY SR UNSECURED		04/23/2015	WACHOVIA CAPITAL - CORPORATES		24,916,500	25,000,000		1FE
94984D-AB-0	WFMBS 2006-AR13 A2 CSTR,PT,SSNR,AS		05/01/2015	CAPITALIZED INTEREST			836		1FM
94989H-AQ-3	WFCM 2015-NXS1 A5		04/20/2015	WACHOVIA CAPITAL US MORTGAGE BACK		5,149,700	5,000,000	12,242	1FE
94989H-AW-0	WFCM 2015-NXS1 AS SUBORDINATED BOND		04/20/2015	WACHOVIA CAPITAL US MORTGAGE BACK		15,449,190	15,000,000	39,737	1FE
94989M-AG-4	WFCM 2015-NXS2 AS SUBORDINATED BOND		06/30/2015	WACHOVIA CAPITAL US MORTGAGE BACK		15,448,770	15,000,000	22,322	1FE
95058X-AB-4	WEN 2015-1A A2II		05/19/2015	GUGGENHEIM - ABS/CMO		75,000,000	75,000,000		2FE
95058X-AC-2	WEN 2015-1A A23		05/19/2015	GUGGENHEIM - ABS/CMO		84,000,000	84,000,000		2FE
96926G-AC-7	RICE UNIVERSITY UNSECURED		05/18/2015	BARCLAYS CAPITAL - MUNICIPALS		13,929,996	15,200,000	40,724	1FE
976657-AL-0	WEC ENERGY GROUP INC SR UNSECURED		06/24/2015	VARIOUS		26,174,318	26,250,000	5,719	2FE
98389B-AR-1	XCEL ENERGY INC SR UNSECURED		05/27/2015	JP MORGAN SECURITIES INC - CORPORATES		3,261,474	3,275,000		2FE
98877D-AA-3	ZF NA CAPITAL COMPANY GUARNT		04/24/2015	CITIGROUP/SSB - HIGH YIELD		12,184,680	12,200,000		3FE
98877D-AB-1	ZF NA CAPITAL COMPANY GUARNT		04/27/2015	VARIOUS		11,412,525	11,375,000	625	3FE
98877D-AC-9	ZF NA CAPITAL COMPANY GUARNT		04/29/2015	VARIOUS		17,198,190	17,200,000	3,299	3FE
BL1658-04-8	SS&C TECHNOLOGIES INC COMPANY ASSETS,		06/29/2015	DEUTSCHE BANK - HIGH YIELD		52,073,526	52,335,202		3FE
BL1672-21-3	SPIN HOLDCO INC COMPANY ASSETS,		04/01/2015	DEUTSCHE BANK - HIGH YIELD		(7,481)	(7,500)		4FE
BL1706-06-0	CREATIVE ARTISTS AGENCY LLC COMPANY ASSE		04/15/2015	BANC OF AMERICA SECURITIES - HIGH YIELD		3,495,625	3,500,000		4FE
BL1712-34-0	WASH MULTIFAMILY LAUNDRY SYS COMPANY ASS		06/24/2015	MORGAN STANLEY & COMPANY - HIGH YIELD		10,727,277	10,743,499		4FE
BL1726-92-8	CONNOLLY CORP COMPANY ASSETS,		05/26/2015	GOLDMAN SACHS & CO HIGH YIELD		5,000,000	5,000,000		4FE
BL1731-29-0	WASH MULTIFAMILY LAUNDRY SYS COMPANY ASS		06/24/2015	MORGAN STANLEY & COMPANY - HIGH YIELD		1,878,661	1,881,501		4Z
BL1734-05-4	TRANSFIRST INC COMPANY ASSETS,		06/03/2015	JEFFERIES & CO - HIGH YIELD		1,496,250	1,500,000		4FE

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BL1735-67-1	STERLINGBACKCHECK COMPANY ASSETS,		06/10/2015	GOLDMAN SACHS & CO HIGH YIELD		11,471,250	11,500,000		4FE
BL1735-79-6	PREGIS HOLDING I CORP COMPANY ASSETS,		06/08/2015	GOLDMAN SACHS & CO HIGH YIELD		9,476,250	9,500,000		4FE
BL1737-72-7	ACADEMY LTD COMPANY ASSETS,		06/16/2015	MORGAN STANLEY & COMPANY - HIGH YIELD		11,875,325	11,935,000		4FE
BL1740-75-4	APOLLO SECURITY SERVICES BOR COMPANY ASS		06/22/2015	CREDIT SUISSE FIRST BOSTON - HIGH YIELD		19,233,750	19,250,000		4FE
BL1751-24-9	UNIVAR INC COMPANY ASSETS,		06/25/2015	BANC OF AMERICA SECURITIES - HIGH YIELD		19,900,000	20,000,000		3FE
G84664-AA-2	STDMA 2008-1X C MEZZ CDO-MV-CORP	E	04/01/2015	CAPITALIZED INTEREST			27,766		6*
Z00049-42-1	BONOTEL LLC-SR-UNSEC		06/05/2015	CITIZENS BANK		19,800,000	20,000,000		4Z
Z00049-56-1	PLAYPOWER, INC-SR-UNSEC		06/30/2015	BANQUE NATIONALE DE PARIS PARIBAS		13,860,000	14,000,000		4Z
ZD4108-45-6	RISK STRATEGIES COMPANY INC.		05/29/2015	JP MORGAN		25,000,000	25,000,000		4Z
318069-B@-9	FINNING INTERNATIONAL INC.-SR-UNSEC	A	05/14/2015	G2 CAPITAL		23,618,475	22,500,000	116,081	2FE
68245X-AA-7	1011778 BC / NEW RED FIN SECURED	A	05/14/2015	VARIOUS		7,233,750	7,000,000	56,000	4FE
68245X-AB-5	1011778 BC / NEW RED FIN SR SECURED	A	05/14/2015	JP MORGAN SECURITIES - HIGH YIELD		12,500,000	12,500,000		4FE
BL1183-80-7	VALEANT PHARMACEUTICALS COMPANY ASSETS,	A	05/11/2015	BARCLAYS CAPITAL INC - HIGH YIELD		250,313	250,000		3FE
BL1668-87-2	VALEANT PHARMACEUTICALS COMPANY ASSETS,	A	06/15/2015	VARIOUS		11,041,928	11,072,289		3FE
BL1724-75-8	1011778 BC ULC COMPANY ASSETS,	A	04/01/2015	EXCHANGE OF SECURITIES		33,955,744	34,269,333		4FE
C5916*-AA-7	NSC MINERALS ACQUISITION CORP CORPORATE	C	04/10/2015	CAPITALIZED INTEREST		423,472	352,475		5
00185A-AH-7	AON PLC COMPANY GUARNT	F	06/04/2015	MORGAN STANLEY & CO - CORPORATES		14,897,450	15,000,000	12,535	2FE
02154C-AD-5	ALTICE FINANCING SA SR SECURED	F	05/13/2015	VARIOUS		5,165,625	5,000,000	95,694	4FE
034863-AN-0	ANGLO AMERICAN CAPITAL COMPANY GUARNT	F	05/07/2015	RBC DAIN RAUSCHER - CORPORATES		11,075,358	11,100,000		2FE
034863-AP-5	ANGLO AMERICAN CAPITAL COMPANY GUARNT	F	06/17/2015	VARIOUS		23,134,973	23,350,000	28,302	2FE
05530Q-AG-5	BAT INTL FINANCE PLC COMPANY GUARNT	F	06/10/2015	HSBC SECURITIES USA INC - CORPORATES		14,976,300	15,000,000		1FE
05530Q-AL-4	BAT INTL FINANCE PLC COMPANY GUARNT	F	06/10/2015	DEUTSCHE BANK - CORPORATES		14,986,200	15,000,000		1FE
08860H-AA-2	BHARTI AIRTEL LTD SR UNSECURED	F	06/03/2015	BANK OF AMERICA		4,965,200	5,000,000		2FE
279158-AL-3	ECOPETROL SA SR UNSECURED	F	06/23/2015	HSBC SECURITIES USA INC - EMERGING MARKE		9,932,800	10,000,000		2FE
29245V-AB-1	ENTEL CHILE SA SR UNSECURED	F	05/13/2015	CITGROUP/SSB - EMERGING MARKET		5,112,500	5,000,000	70,590	2FE
33938E-AT-4	FLEXTRONICS INTL LTD COMPANY GUARNT	F	06/03/2015	BANC OF AMERICA SECURITIES - CORPORATES		9,921,300	10,000,000		2FE
40049J-BA-4	GRUPO TELEVISA SAB SR UNSECURED	F	06/09/2015	BANK OF AMERICA		4,767,300	5,000,000	20,139	2FE
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEIV-SR-UNSEC	F	05/18/2015	WESTAR		17,500,000	17,500,000		3FE
53944V-AH-2	LLOYDS BANK PLC COMPANY GUARNT	F	05/11/2015	BANC OF AMERICA SECURITIES - CORPORATES		24,933,000	25,000,000		1FE
561233-AC-1	MALLINCKRODT FIN/SB COMPANY GUARNT	F	04/08/2015	GOLDMAN SACHS & CO HIGH YIELD		4,000,000	4,000,000		4FE
59284B-AE-8	MEXICHEM SAB DE CV COMPANY GUARNT	F	06/08/2015	DEUTSCHE BANK - EMERGING MARKET		4,747,500	5,000,000	68,542	2FE
62947Q-AT-5	NXP BV/NXP FUNDING LLC COMPANY GUARNT	F	06/02/2015	CREDIT SUISSE FIRST BOSTON - HIGH YIELD		32,000,000	32,000,000		3FE
67091T-AC-9	OFFICE CHERIFIEN DES PHO SR UNSECURED	F	04/15/2015	MORGAN STANLEY & COMPANY - EMERGING MARK		10,123,413	10,250,000		2FE
69370N-AA-4	PT PELABUHAN INDO II SR UNSECURED	F	05/13/2015	VARIOUS		14,411,150	15,000,000	9,705	2FE
81180W-AQ-4	SEAGATE HDD CAYMAN COMPANY GUARNT	F	05/11/2015	MORGAN STANLEY & CO - CORPORATES		22,311,903	22,375,000		2FE
81726J-AE-1	SENSATA TECHNOLOGIES BV COMPANY ASSETS,	F	05/11/2015	VARIOUS		9,171,334	9,304,892		2FE
822582-BD-3	SHELL INTERNATIONAL FIN COMPANY GUARNT	F	05/06/2015	HSBC SECURITIES USA INC - CORPORATES		15,477,649	15,525,000		1FE
822582-BE-1	SHELL INTERNATIONAL FIN COMPANY GUARNT	F	05/06/2015	HSBC SECURITIES USA INC - CORPORATES		19,833,200	20,000,000		1FE
822582-BF-8	SHELL INTERNATIONAL FIN COMPANY GUARNT	F	05/06/2015	HSBC SECURITIES USA INC - CORPORATES		19,461,195	19,500,000		1FE
82460C-AH-7	SHINHAN BANK SR UNSECURED	F	04/08/2015	HSBC SECURITIES USA INC - EMERGING MARKE		6,992,090	7,000,000		1FE
82620K-AE-3	SIEMENS FINANCIERINGSMAT COMPANY GUARNT	F	05/18/2015	DEUTSCHE BANK - CORPORATES		19,949,200	20,000,000		1FE
82620K-AF-0	SIEMENS FINANCIERINGSMAT COMPANY GUARNT	F	05/18/2015	DEUTSCHE BANK - CORPORATES		29,777,400	30,000,000		1FE
83367T-BJ-7	SOCIETE GENERALE SUBORDINATED	F	04/08/2015	SG AMERICAS SECURITIES - CORPORATES		12,304,875	12,500,000		2FE
846502-AA-0	SPAEM 2015-1A A	F	06/02/2015	UBS WARBURG - ABS/CMO		37,668,000	37,668,000		1FE
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SECURED	F	05/28/2015	BANC OF AMERICA SECURITIES - CORPORATES		28,987,603	29,253,000	19,090	2FE
871928-AN-7	TIERS-BSP-1997 COLLATERAL TRUST	R	06/01/2015	CAPITALIZED INTEREST			3		1AM
92769X-AL-9	VIRGIN MEDIA SECURED FIN SR SECURED	F	05/27/2015	VARIOUS		11,886,250	12,000,000	81,958	3FE
BL1658-05-5	SS&C EUROPEAN HOLDINGS SARL COMPANY ASSE	F	06/29/2015	DEUTSCHE BANK - HIGH YIELD		11,730,849	11,789,798		3FE
BL1727-44-7	VIRGIN MEDIA INVESTMENT HLD COMPANY ASSE	F	04/01/2015	EXCHANGE OF SECURITIES		18,318,774	18,314,338		3FE
BL1731-73-8	ENDO LUXEMBOURG FINANCE COMPANY ASSETS,	F	06/24/2015	DEUTSCHE BANK - HIGH YIELD		2,593,500	2,600,000		3FE
EJ6045-71-4	1MDB GLOBAL INVESTMENTS SR UNSECURED	F	04/14/2015	CITGROUP/SSB - EMERGING MARKET		4,681,250	5,000,000	22,611	1FE
EK8352-11-5	HKT CAPITAL NO 2 LTD COMPANY GUARNT	F	06/10/2015	VARIOUS		14,936,260	15,500,000	105,226	2FE
G3651@-AA-5	QUINN GROUP HOLDCO LIMITED SENIOR	F	06/01/2015	CAPITALIZED INTEREST			763,244		6
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP PL-A-SR-UNSEC	F	05/11/2015	LLOYDS		25,000,000	25,000,000		2Z
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PL-B-SR-UNSEC	F	05/11/2015	LLOYDS		25,000,000	25,000,000		2Z
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PL-C-SR-UNSEC	F	05/11/2015	LLOYDS		25,000,000	25,000,000		2Z
G6750*-AD-4	THE 1887 COMPANY LIMITED-D-SR-SEC	D	04/29/2015	LLOYDS		30,808,001	31,424,800		2Z
Q2759@-AA-7	CONSOLIDATED PRESS FINANCE LI-P-SR-UNSEC	F	06/18/2015	MERRILL LYNCH & CO		35,000,000	35,000,000		2FE
Q2759@-AB-5	CONSOLIDATED PRESS FINANCE LIMI-SR-UNSEC	F	06/18/2015	MERRILL LYNCH & CO		20,000,000	20,000,000		2FE
Q2759@-AC-3	CONSOLIDATED PRESS FINANCE LIMI-SR-UNSEC	F	06/18/2015	MERRILL LYNCH & CO		20,000,000	20,000,000		2FE
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD-SR-SEC	F	05/27/2015	BANQUE NATIONALE DE PARIS PARIBAS		15,000,000	15,000,000		2Z
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD-SR-SEC	D	05/27/2015	BANQUE NATIONALE DE PARIS PARIBAS		8,371,003	8,487,065		2Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED-SR-SEC	F	04/29/2015	JP MORGAN		13,000,000	13,000,000		2Z
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LIMITED-SR-SEC	F	04/29/2015	JP MORGAN		17,000,000	17,000,000		2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,166,456,123	5,180,181,836	4,936,943	XXX
62890@-CK-5	ND PPTYS / CITTA DELLA MODA CORPORATE		04/01/2015	EXCHANGE OF SECURITIES		15,846,026	14,378,867		2
ZD4108-29-0	NEW FETTER LANE	D	06/18/2015	VARIOUS		22,848,003	22,641,912		5Z
ZD4108-40-7	NEMAB SARL	D	06/03/2015	JP MORGAN		6,503,757	6,431,394		5Z
ZD4108-42-3	TC 101 MILLER STREET HOLDING COMPANY LLC		04/01/2015	EXCHANGE OF SECURITIES		117,513,605	117,719,449		5Z
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						162,711,391	161,171,622		XXX
8399997. Total - Bonds - Part 3						7,111,326,888	7,129,899,499	7,188,810	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,111,326,888	7,129,899,499	7,188,810	XXX
ZD4108-44-9	RESTAURANT TECHNOLOGIES		04/29/2015	JP MORGAN	7,500.000	7,500,000	0.00		P4VZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						7,500,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						7,500,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						7,500,000	XXX		XXX
03674X-10-6	ANTERO RESOURCES COMMON-STK	E	05/07/2015	DISTRIBUTION OF SHARES - OIA	14,470.000	623,064			L
ZD4108-43-1	RESTAURANT TECHNOLOGIES		04/29/2015	JP MORGAN	75,000.000	7,500,000			V
552704-10-8	MEG ENERGY CORP	C	04/30/2015	EXCHANGE OF SECURITIES	609,756.000	9,880,423			U
64899K-41-0	NEW POINT V LIMITED	F	04/14/2015	TIAA LINE OF CREDIT	1.000				V
G3198U-10-2	ESSENT GROUP COMMON-STK	F	04/01/2015	DISTRIBUTION OF SHARES - OIA	0.000	(37,832)			L
G4164@-10-5	GT19 TAXABLE INVESTORS COMPANY LIMITED	F	04/16/2015	GT19 TAXABLE INVESTORS COMPANY LIMITED	1,059,883.000	1,059,883			V
ZD4106-24-5	NEW POINT VII LIMITED	F	05/27/2015	JP MORGAN	12,853.000	1,285,300			V
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						20,310,838	XXX		XXX
68062#-10-8	OLEUM HOLDING COMPANY, INC.		04/22/2015	CAPITAL CONTRIBUTION	0.000	124,009			K
000000-00-0	TIAA-CREF Tuition Financing, Inc.		04/01/2015	ISSUER	1.000	23,024,048			K
000000-00-0	TCT holdings		05/15/2015	Issuer	0.000	25,000,000			
60407*-10-3	ND PROPERTIES, INC.		06/30/2015	ISSUER	68.000	2,908,779			K
87239*-10-0	TC SPORTS CO., INC.		06/30/2015	ISSUER	1.000	276			K
	T-C EUROPE HOLDING INC		06/30/2015	ISSUER	1.000	1,142,914			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						52,200,026	XXX		XXX
87245M-62-4	LIFECYCLE INDEX RETIREMENT INCOME FUND P		06/26/2015	REINVESTMENT OF DIVIDENDS	57.276	755			L
87245M-73-1	LIFECYCLE RETIREMENT INCOME INDEX FUND I		06/26/2015	REINVESTMENT OF DIVIDENDS	947.642	12,509			L
87245M-88-9	LIFECYCLE INDEX RETIREMENT INCOME FUND R		06/26/2015	REINVESTMENT OF DIVIDENDS	53.585	707			L
87245R-50-8	TIAA- CREF LIFESTYLE INCOME FUND RTL CL		06/26/2015	REINVESTMENT OF DIVIDENDS	1,462.630	16,001			L
87245R-58-1	EMERGING MKTS DEBT FUND INST CLASS		06/26/2015	REINVESTMENT OF DIVIDENDS	19,341.414	186,451			L
87245R-59-9	EMERGING MKTS DEBT FUND PREMIER CLASS		06/26/2015	REINVESTMENT OF DIVIDENDS	841.743	8,114			L
87245R-60-7	TIAA- CREF LIFESTYLE INCOME FUND INST CL		06/26/2015	REINVESTMENT OF DIVIDENDS	446.023	4,879			L
87245R-61-5	EMERGING MKTS DEBT FUND RETMT CLASS		06/26/2015	REINVESTMENT OF DIVIDENDS	822.033	7,924			L
87245R-62-3	EMERGING MKTS DEBT FUND RTL CLASS		06/26/2015	REINVESTMENT OF DIVIDENDS	806.077	7,771			L
87245R-67-2	TIAA-CREF SOCIAL CHOICE BOND INST CL		06/30/2015	REINVESTMENT OF DIVIDENDS	27,612.353	284,861			L
87245R-68-0	TIAA- CREF SOCIAL CHOICE BOND PREMIER CL		06/30/2015	REINVESTMENT OF DIVIDENDS	546.214	5,635			L
87245R-69-8	TIAA- CREF SOCIAL CHOICE BOND RET CL		06/30/2015	REINVESTMENT OF DIVIDENDS	518.419	5,348			L
87245R-70-6	TIAA- CREF LIFESTYLE INCOME FUND PRMR CL		06/26/2015	REINVESTMENT OF DIVIDENDS	403.718	4,417			L
87245R-71-4	TIAA- CREF SOCIAL CHOICE BOND RTL CL		06/30/2015	REINVESTMENT OF DIVIDENDS	507.572	5,236			L
87245R-80-5	TIAA- CREF LIFESTYLE INCOME FUND RTMT CL		06/26/2015	REINVESTMENT OF DIVIDENDS	1,497.965	16,388			L
87245R-81-3	TIAA- CREF LIFESTYLE MODERATE RTMT CL		06/26/2015	REINVESTMENT OF DIVIDENDS	274.937	3,621			L
87245R-82-1	TIAA- CREF LIFESTYLE MODERATE PRMR CL		06/26/2015	REINVESTMENT OF DIVIDENDS	255.538	3,368			L
87245R-83-9	TIAA- CREF LIFESTYLE MODERATE INST CL		06/26/2015	REINVESTMENT OF DIVIDENDS	297.414	3,920			L
87245R-84-7	TIAA- CREF LIFESTYLE MODERATE RTL CL		06/26/2015	REINVESTMENT OF DIVIDENDS	887.516	11,689			L
87245R-85-4	TIAA- CREF LIFESTYLE CONSERV RTMT CL		06/26/2015	REINVESTMENT OF DIVIDENDS	1,182.475	14,225			L
87245R-86-2	TIAA- CREF LIFESTYLE CONSERV PRMR CL		06/26/2015	REINVESTMENT OF DIVIDENDS	321.860	3,875			L
87245R-87-0	TIAA- CREF LIFESTYLE CONSERV INTS CL		06/26/2015	REINVESTMENT OF DIVIDENDS	364.348	4,387			L
87245R-88-8	TIAA- CREF LIFESTYLE CONSERV RTL CL		06/26/2015	REINVESTMENT OF DIVIDENDS	1,151.369	13,851			L
9299999. Subtotal - Common Stocks - Mutual Funds						625,932	XXX		XXX
9799997. Total - Common Stocks - Part 3						73,136,796	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						73,136,796	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						80,636,796	XXX		XXX
9999999 - Totals						7,191,963,684	XXX	7,188,810	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02265Q-AA-6	AMAL LTD US GOVT GUARANT	E	05/21/2015	SINKING FUND REDEMPTION		306,682	306,682	306,682	306,682						306,682				5,313	08/21/2021	1
217194-AA-7	COP I LLC US GOVT GUARANT		06/05/2015	SINKING FUND REDEMPTION		101,475	101,475	101,475	101,475						101,475				1,833	12/05/2021	1
217194-AB-5	COP I LLC US GOVT GUARANT		06/05/2015	SINKING FUND REDEMPTION		150,680	150,680	150,680	150,680						150,680				2,750	12/05/2021	1
217194-AC-3	COP I LLC US GOVT GUARANT		06/05/2015	SINKING FUND REDEMPTION		102,562	102,562	102,562	102,562						102,562				1,836	12/05/2021	1
311995-E2-6	.FHA PROJECT LN#9		06/25/2015	MBS PAYDOWN		149	149	145	148		1		1		149				5	05/01/2023	1
36176Q-WN-0	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		344,832	344,832	345,694	344,853		(21)		(21)		344,832				4,959	12/15/2036	1
36177N-5L-0	GN 794450		06/01/2015	MBS PAYDOWN		913,855	913,855	913,855	913,855						913,855				10,322	12/15/2029	1
36177S-YL-7	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		96,159	96,159	89,717	96,008		151		151		96,159				1,263	07/15/2033	1
36178U-7A-5	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		201,335	201,335	192,723	201,118		218		218		201,335				2,728	04/15/2032	1
36179A-SR-8	GN AC1428		06/01/2015	MBS PAYDOWN		810,292	810,292	780,982	809,838		454		454		810,292				9,085	06/15/2033	1
36179D-B8-2	GN AC3663		06/01/2015	MBS PAYDOWN		1,343,293	1,343,293	1,297,957	1,342,670		623		623		1,343,293				13,941	06/15/2035	1
36179E-4Z-8	GN AC5340		06/26/2015	CONVERSION FROM CLC TO PLC		96,888,385	95,300,554	96,968,314	95,392,116		(29,523)		(29,523)		96,888,385				1,649,128	06/15/2039	1
36180K-2K-6	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		115,397	115,397	115,158	115,394		3		3		115,397				1,886	05/15/2033	1
36180U-Q4-4	GOVERNMENT NATIONAL MORTGAGE A GN		06/01/2015	MBS PAYDOWN		217,214	217,214	209,493	217,018		196		196		217,214				3,169	01/15/2032	1
36180W-E6-8	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		121,989	121,989	122,371	121,998		(8)		(8)		121,989				2,161	01/15/2039	1
36181G-WY-1	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		1,058,804	1,058,804	1,079,980	1,059,478		(674)		(674)		1,058,804				17,478	05/15/2030	1
36181R-5Z-4	GOVERNMENT NATIONAL MORTGAGE A GN		06/01/2015	MBS PAYDOWN		1,456,214	1,456,216	1,456,216	1,456,216						1,456,216		(1)	(1)	25,800	09/15/2038	1
36181R-6A-8	GOVERNMENT NATIONAL MORTGAGE A GN		06/01/2015	MBS PAYDOWN		418,431	418,431	426,799	418,628		(197)		(197)		418,431				6,977	03/15/2034	1
36202E-T2-5	G2 4169		06/01/2015	MBS PAYDOWN		1,561,574	1,561,574	1,539,127	1,561,543		31		31		1,561,574				35,807	06/20/2038	1
36202E-UR-8	G2 4192		06/01/2015	MBS PAYDOWN		1,004,609	1,004,609	979,965	1,003,586		1,024		1,024		1,004,609				18,953	07/20/2038	1
36202E-VP-1	G2 4222		06/01/2015	MBS PAYDOWN		692	692	702	692						692				17	08/20/2038	1
36202F-W3-6	G2 5166		06/01/2015	MBS PAYDOWN		7,873	7,873	8,311	7,899		(26)		(26)		7,873				96	09/20/2026	1
36209E-YQ-9	GN 469719		06/01/2015	MBS PAYDOWN		708	708	669	708						708				19	11/15/2028	1
3620A0-AQ-3	GN 714715		06/01/2015	MBS PAYDOWN		638,589	638,589	648,467	639,202		(613)		(613)		638,589				14,085	06/15/2039	1
3620A2-UH-7	GN 717084		06/01/2015	MBS PAYDOWN		2,359,334	2,359,334	2,409,839	2,361,492		(2,157)		(2,157)		2,359,334				42,494	05/15/2039	1
3620A5-5N-5	GN 720053		06/01/2015	MBS PAYDOWN		989,717	989,717	1,008,893	990,990		(1,273)		(1,273)		989,717				20,926	06/15/2039	1
3620A5-PD-5	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		97,072	97,072	97,072	97,072						97,072				2,449	11/15/2035	1
3620AN-RW-2	GN 735001		06/01/2015	MBS PAYDOWN		212,685	212,685	214,281	212,735		(50)		(50)		212,685				3,546	01/15/2029	1
3620AS-VD-8	GN 738712		06/01/2015	MBS PAYDOWN		52,265	52,265	54,756	52,391		(126)		(126)		52,265				619	09/15/2026	1
3620AY-VV-5	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		327,459	327,459	334,552	327,583		(124)		(124)		327,459				6,826	04/15/2037	1
3620C1-JZ-0	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		173,290	173,290	158,855	173,044		247		247		173,290				2,369	06/15/2039	1
36210B-YR-0	GN 487720		06/01/2015	MBS PAYDOWN		539,384	539,384	556,998	540,242		(858)		(858)		539,384				10,660	03/15/2039	1
36210B-Z3-2	GN 487762		06/01/2015	MBS PAYDOWN		495,818	495,818	512,009	496,759		(941)		(941)		495,818				10,674	03/15/2039	1
36224C-UF-2	GN 324682		06/01/2015	MBS PAYDOWN		6,928	6,928	6,893	6,927		1		1		6,928				231	05/15/2022	1
36225E-LT-7	G2 82137		06/01/2015	MBS PAYDOWN		72,882	72,882	72,902	72,882						72,882				959	08/20/2038	1
36225E-LU-4	G2 82138		06/01/2015	MBS PAYDOWN		136,548	136,548	141,328	136,569		(21)		(21)		136,548				1,990	08/20/2038	1
36225E-N4-0	G2 82210		06/01/2015	MBS PAYDOWN		1,054,217	1,054,217	1,029,918	1,054,203		13		13		1,054,217				7,553	11/20/2038	1
36225E-N5-7	G2 82211		06/01/2015	MBS PAYDOWN		153,807	153,807	153,189	153,807						153,807				1,044	11/20/2038	1
36225E-N9-9	G2 82215		06/01/2015	MBS PAYDOWN		194,012	194,012	189,472	194,010		1		1		194,012				2,291	11/20/2038	1
36225E-PA-4	G2 82216		06/01/2015	MBS PAYDOWN		8,933	8,933	8,837	8,933						8,933				101	11/20/2038	1
36225E-PB-2	G2 82217		06/01/2015	MBS PAYDOWN		244,623	244,625	243,555	244,623						244,623				2,865	11/20/2038	1
36225E-PC-0	G2 82218		06/01/2015	MBS PAYDOWN		92,399	92,399	92,615	92,399						92,399				1,424	11/20/2038	1
36225E-PV-8	G2 82235		06/01/2015	MBS PAYDOWN		37,807	37,807	37,606	37,806		1		1		37,807				255	12/20/2038	1
36225E-RG-9	G2 82286		06/01/2015	MBS PAYDOWN		1,117	1,117	1,158	1,117						1,117				19	01/20/2039	1
36230K-RF-0	G2 751386		06/01/2015	MBS PAYDOWN		1,433,149	1,433,149	1,481,516	1,433,340		(190)		(190)		1,433,149				29,588	12/20/2060	1
36230K-RS-2	G2 751397		06/22/2015	MBS PAYDOWN		1,007,875	1,007,875	1,053,519	1,008,298		(423)		(423)		1,007,875				20,312	04/20/2061	1
36230M-ER-4	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		100,801	100,801	100,801	100,801						100,801				1,811	05/15/2029	1
36230M-ET-0	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		1,233,146	1,233,146	1,233,146							1,233,146				24,058	07/15/2038	1
36230M-EW-3	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		280,616	280,616	280,616	280,616						280,616				6,289	02/15/2037	1
36230M-FL-6	GOVERNMENT NATIONAL MORTGAGE A GN		06/01/2015	MBS PAYDOWN		22,530	22,530	21,967	22,519		11		11		22,530				362	07/15/2036	1
36230M-FN-2	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		167,067	167,067	167,067	167,067						167,067				3,099	07/15/2038	1
36241K-2W-7	GN 782589		06/01/2015	MBS PAYDOWN		707,109	707,109	730,201	707,201		(91)		(91)		707,109				15,527	03/15/2039	1
36241K-2Y-3	GN 782591		06/01/2015	MBS PAYDOWN		670,453	670,453	692,374	670,517		(64)		(64)		670,453				12,880	03/15/2039	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36241K-7J-1	GN 782697		06/01/2015	MBS PAYDOWN		1,038,825	1,038,825	1,070,476	1,039,915		(1,090)		(1,090)		1,038,825				19,855	05/15/2039	1
36241K-7K-8	GN 782698		06/01/2015	MBS PAYDOWN		884,506	884,506	912,008	885,514		(1,008)		(1,008)		884,506				17,628	06/15/2039	1
36241K-AB-4	GN 781802		06/01/2015	MBS PAYDOWN		307,221	307,221	299,205	307,183		38		38		307,221				5,439	12/15/2033	1
36241K-F4-5	GN 781987		06/01/2015	MBS PAYDOWN		1,013,255	1,013,256	992,674	1,013,174		81		81		1,013,255				22,885	10/15/2035	1
36241K-TY-4	GN 782367		06/01/2015	MBS PAYDOWN		1,237,557	1,237,557	1,230,789	1,237,551		6		6		1,237,557				28,757	07/15/2038	1
36241K-WE-4	G2 782445		06/01/2015	MBS PAYDOWN		993,946	993,946	942,386	993,572		374		374		993,946				17,536	10/20/2038	1
36241K-Y7-7	GN 782534		06/01/2015	MBS PAYDOWN		461,471	461,471	482,309	461,536		(65)		(65)		461,471				12,796	01/15/2039	1
36290W-J6-0	GN 619585		06/01/2015	MBS PAYDOWN		64,015	64,015	62,345	64,005		10		10		64,015				1,025	09/15/2033	1
36290Y-U3-0	GN 621702		06/01/2015	MBS PAYDOWN		33,486	33,486	32,613	33,479		8		8		33,486				718	10/15/2033	1
36295P-ND-0	GN 676388		06/01/2015	MBS PAYDOWN		2,003	2,003	1,987	2,002		1		1		2,003				46	01/15/2038	1
36295T-L3-6	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		19,208	19,208	19,208	19,208						19,208				545	06/15/2050	1
36295T-MK-7	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		40,819	40,819	40,819	40,819						40,819				1,123	07/15/2050	1
36295V-H4-4	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		8,576	8,576	8,311	8,574		2		2		8,576				224	03/15/2050	1
36295W-6M-4	GN 683176		06/01/2015	MBS PAYDOWN		72,697	72,697	71,902	72,697						72,697				1,259	05/15/2038	1
36296A-E2-6	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		29,275	29,275	29,029	29,273		1		1		29,275				738	11/15/2049	1
36296A-E4-2	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		13,857	13,857	13,960	13,858		(1)		(1)		13,857				367	11/15/2049	1
36296A-LC-6	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		92,658	92,658	92,658	92,658						92,658				2,801	05/15/2035	1
36296A-LQ-5	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		141,342	141,342	135,174	141,250		92		92		141,342				3,813	08/15/2035	1
36296C-B2-5	GN 686857		06/01/2015	MBS PAYDOWN		12,541	12,541	12,630	12,541						12,541				327	05/15/2038	1
36296J-PQ-2	GN 692631		06/01/2015	MBS PAYDOWN		964,805	964,805	988,322	965,624		(819)		(819)		964,805				19,646	06/15/2039	1
36296K-C8-3	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		188,492	188,492	188,492	188,492						188,492				5,797	07/15/2035	1
36296K-DL-3	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		3,734,357	3,734,359	3,734,359	3,734,359						3,734,359		(2)	(2)	99,658	01/15/2037	1
36296K-E4-0	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		386,161	386,161	386,161	386,161						386,161				9,629	02/15/2037	1
36296Q-LA-5	GN 697921		06/01/2015	MBS PAYDOWN		492,166	492,166	508,239	492,835		(669)		(669)		492,166				11,286	03/15/2039	1
36296R-7D-3	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		329,171	329,171	327,346	329,154		18		18		329,171				9,609	11/15/2036	1
36296R-T5-6	GN 699072		06/01/2015	MBS PAYDOWN		1,974	1,974	2,006	1,975						1,974				44	08/15/2038	1
36296S-AN-5	GOVERNMENT NATIONAL MORTGAGE A GNPN		06/01/2015	MBS PAYDOWN		356,669	356,669	359,699	356,724		(55)		(55)		356,669				10,263	05/15/2036	1
36296T-U6-8	GN 700905		06/01/2015	MBS PAYDOWN		567,906	567,906	558,500	567,891		16		16		567,906				12,784	11/15/2038	1
36296T-UW-1	GN 700897		06/01/2015	MBS PAYDOWN		518,996	518,996	508,454	518,971		25		25		518,996				10,581	11/15/2038	1
36297E-ZD-0	G2 710040		06/01/2015	MBS PAYDOWN		3,265,672	3,265,672	3,498,861	3,274,495		(8,823)		(8,823)		3,265,672				75,519	02/20/2060	1
36297E-ZZ-1	G2 710060		06/01/2015	MBS PAYDOWN		1,802,715	1,802,715	1,878,204	1,804,176		(1,461)		(1,461)		1,802,715				34,803	12/20/2060	1
36297H-CX-4	GN 712086		06/01/2015	MBS PAYDOWN		26,364	26,364	26,653	26,367		(3)		(3)		26,364				577	03/15/2039	1
367333-AA-9	GATE CAPITAL CAYMAN TWO US GOVT GUARANT	E	06/11/2015	SINKING FUND REDEMPTION		148,526	148,526	148,526	148,526						148,526				2,636	06/11/2021	1
367333-AD-3	GATE CAPITAL CAYMAN TWO US GOVT GUARANT	E	06/02/2015	SINKING FUND REDEMPTION		161,648	161,648	161,648	161,648						161,648				2,131	12/02/2021	1
383739-AP-4	GNR 2000-35 PC PAC(11)		06/01/2015	MBS PAYDOWN		13,538	13,538	13,587	13,538						13,538				422	11/20/2030	1
38373A-BZ-8	GNR 2009-62 DY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		55,552	55,552	54,650	55,529		24		24		55,552				1,389	08/16/2039	1
38373A-GF-7	GNR 2009-72 LG SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		2,569,048	2,569,048	2,633,274	2,569,124		(76)		(76)		2,569,048				53,967	08/16/2039	1
38373A-TL-0	GNR 2009-68 PB PAC(11)		06/01/2015	MBS PAYDOWN		6,720,970	6,720,970	6,918,398	6,723,683		(2,713)		(2,713)		6,720,970				139,381	07/20/2038	1
38373A-VB-9	GNR 2009-68 MB PAC(11)		06/01/2015	MBS PAYDOWN		6,397,304	6,397,304	6,612,214	6,401,015		(3,710)		(3,710)		6,397,304				131,484	06/16/2038	1
38373M-NE-6	GNR 2005-10 ZA CSTR,DLY,Z,AFC,SEQ		06/01/2015	MBS PAYDOWN		106,214	106,214	103,028	106,152		62		62		106,214				2,221	05/16/2039	1
38373M-PD-6	GNR 2005-14 E CSTR,AFC,SEQ		06/01/2015	MBS PAYDOWN		5,070,940	5,070,940	5,070,940	5,070,940						5,070,940				126,867	12/16/2046	1
38373M-PQ-7	GNR 2005-32 F CSTR,SEQ		06/01/2015	MBS PAYDOWN		94,743	94,743	94,743	94,743						94,743				2,175	04/16/2047	1
38373M-QE-3	GNR 2005-34 ZA CSTR,DLY,Z,SEQ		06/01/2015	MBS PAYDOWN		90,676	90,676	87,956	90,570		106		106		90,676				1,927	04/16/2045	1
38373M-RX-0	GNR 2005-87 D DLY,AFC		06/01/2015	MBS PAYDOWN		690,083	690,083	683,182	689,903		179		179		690,083				13,394	04/16/2037	1
38373M-WR-7	GNR 2006-67 GC SC,DLY,AFC,SEQ		05/01/2015	MBS PAYDOWN		90,992	90,992	86,525	88,231		2,761		2,761		90,992				1,847	09/16/2034	1
38373Q-3J-8	GNR 2003-46 PB PAC-1(11)		06/01/2015	MBS PAYDOWN		1,013,916	1,013,916	1,044,967	1,015,477		(1,561)		(1,561)		1,013,916				21,710	07/20/2032	1
38373Q-LE-9	GNR 2003-39 GH PAC(11)		06/01/2015	MBS PAYDOWN		479,809	479,809	479,584	479,794		15		15		479,809				10,899	05/16/2033	1
38373Q-R4-5	GNR 2003-52 PM PAC-1(11)		06/01/2015	MBS PAYDOWN		907,557	907,557	928,260	907,605		(49)		(49)		907,557				18,534	06/20/2033	1
38373Q-X3-0	GNR 2003-51 KD PAC(11)		06/01/2015	MBS PAYDOWN		952,611	952,611	980,743	955,129		(2,519)		(2,519)		952,611				19,542	06/20/2032	1
38373R-3P-2	GNR 2001-63 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		446,811	446,811	401,572	446,746		65		65		446,811				11,326	12/20/2031	1
38373R-B7-3	GNR 2001-43 ZE Z,SEQ		06/01/2015	MBS PAYDOWN		144,666	144,666	134,947	144,649		18		18		144,666				3,935	10/20/2031	1
38373R-KW-8	GNR 2001-30 Z Z,SEQ		06/01/2015	MBS PAYDOWN		29,513	29,513	27,622	29,509		3		3		29,513				892	06/20/2031	1
38373S-3E-5	GNR 2003-26 PC PAC(11)		06/01/2015	MBS PAYDOWN		1,695,977	1,695,977	1,720,356	1,696,041		(64)		(64)		1,695,977				39,956	04/16/2033	1
38373S-A6-4	GNR 2003-19 CE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,574,995	1,574,995	1,583,116	1,575,019		(24)		(24)		1,574,995				36,784	03/16/2033	1
38373S-BP-1	GNR 2003-10 PZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		865,160	865,160	882,328	865,199		(39)		(39)		865,160				19,714	02/20/2033	1
38373S-D3-8	GNR 2003-27 ZD Z,SEQ		06/01/2015	MBS PAYDOWN		103,932	103,932	90,746	103,871		61		61		103,932				1,981	03/20/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38373S-U3-9	GNR 2003-33 NE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,994,522	1,994,522	1,981,079	1,994,503		18		18		1,994,522				44,697	04/16/2033	1
38373T-E6-8	GNR 2002-5 PE PAC(11)		06/01/2015	MBS PAYDOWN		605,442	605,442	598,252	605,416		26		26		605,442				16,221	01/16/2032	1
38373T-M6-9	GNR 2002-4 Z Z,SEQ		06/01/2015	MBS PAYDOWN		149,891	149,891	138,790	149,857		34		34		149,891				3,980	01/16/2032	1
38373T-MD-4	GNR 2001-64 MQ EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		181,578	181,578	181,181	181,552		26		26		181,578				4,963	12/20/2031	1
38373T-Q6-5	GNR 2002-3 LD EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		205,887	205,887	204,633	205,886		2		2		205,887				5,663	01/20/2032	1
38373T-QS-7	GNR 2001-61 YZ SC,Z,SEQ		06/01/2015	MBS PAYDOWN		396,831	396,831	375,889	396,785		46		46		396,831				10,922	05/17/2031	1
38373W-7A-0	GNR 2002-43 Z Z,SEQ		06/01/2015	MBS PAYDOWN		182,980	182,980	171,301	182,959		21		21		182,980				4,919	06/20/2032	1
38373W-E9-5	GNR 2002-29 BG PAC(11)		06/01/2015	MBS PAYDOWN		646,336	646,336	631,996	646,307		29		29		646,336				17,235	05/16/2032	1
38373W-RT-7	GNR 2002-23 PE PAC(11)		06/01/2015	MBS PAYDOWN		419,962	419,962	404,869	419,935		26		26		419,962				11,141	04/16/2032	1
38373W-UD-8	GNR 2002-34 Z Z,SEQ		06/01/2015	MBS PAYDOWN		164,626	164,626	151,405	164,601		25		25		164,626				4,413	05/20/2032	1
38373X-BH-8	GNR 2002-39 ZW Z,SEQ		06/01/2015	MBS PAYDOWN		322,582	322,582	319,961	322,578		4		4		322,582				8,032	06/20/2032	1
38373X-TL-0	GNR 2002-41 PU EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		126,153	126,153	125,206	126,151		2		2		126,153				3,355	06/20/2032	1
38373Y-J5-4	GNR 2003-4 TD EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		3,625,795	3,625,795	3,637,300	3,625,795						3,625,795				83,271	01/16/2033	1
38373Y-JK-1	GNR 2002-89 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		511,597	511,597	490,054	511,550		46		46		511,597				11,362	12/20/2032	1
38373Y-LT-9	GNR 2002-92 TB EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		961,689	961,689	947,414	961,659		30		30		961,689				21,285	12/16/2032	1
38373Y-UK-8	GNR 2003-5 Z CSTR,Z		06/01/2015	MBS PAYDOWN		16,206	16,206	16,505	16,207						16,206				392	11/16/2042	1
38373Y-XP-4	GNR 2003-6 PG PAC(11)		06/01/2015	MBS PAYDOWN		329,510	329,510	327,605	329,507		3		3		329,510				7,448	01/20/2033	1
38373Y-XS-8	GNR 2003-6 AH PAC(11)		06/01/2015	MBS PAYDOWN		2,097,075	2,097,075	2,110,182	2,097,116		(42)		(42)		2,097,075				50,884	01/16/2033	1
383742-DP-5	GNR 2007-79 PM SC,EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,706,645	1,706,645	1,787,711	1,708,784		(2,139)		(2,139)		1,706,645				42,556	08/20/2037	1
38374B-2Z-5	GNR 2003-68 PH PAC-1(11)		06/01/2015	MBS PAYDOWN		558,240	558,240	562,601	558,240						558,240				12,873	06/16/2033	1
38374B-3D-3	GNR 2003-68 MH PAC(11)		06/01/2015	MBS PAYDOWN		528,757	528,757	530,905	528,757						528,757				12,317	07/16/2033	1
38374B-AS-2	GNR 2003-55 PK PAC(11)		06/01/2015	MBS PAYDOWN		1,857,259	1,857,259	1,920,514	1,860,633		(3,374)		(3,374)		1,857,259				38,093	06/20/2032	1
38374B-BF-9	GNR 2003-49 C DLY,W,SEQ		05/01/2015	MBS PAYDOWN		5,710	5,710	5,239	(343)		6,053		6,053		5,710				91	10/16/2033	1
38374B-DY-6	GNR 2003-62 HD PAC-1(11)		06/01/2015	MBS PAYDOWN		448,340	448,340	455,766	448,548		(208)		(208)		448,340				9,579	10/20/2032	1
38374B-LN-1	GNR 2003-60 CD EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,109,593	1,109,593	1,123,116	1,109,942		(349)		(349)		1,109,593				24,134	10/16/2032	1
38374B-NX-7	GNR 2003-58 PB EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,152,935	1,152,935	1,186,803	1,154,364		(1,429)		(1,429)		1,152,935				24,365	07/20/2032	1
38374C-3L-3	GNR 2003-85 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		2,633,234	2,633,234	2,660,389	2,633,349		(115)		(115)		2,633,234				47,725	10/20/2033	1
38374C-AL-5	GNR 2003-75 EZ Z,SEQ		06/01/2015	MBS PAYDOWN		959,255	959,255	780,893	959,061		194		194		959,255				22,183	09/20/2033	1
38374C-HM-6	GNR 2003-76 TE PAC-1(11)		06/01/2015	MBS PAYDOWN		2,132,632	2,132,632	2,148,864	2,132,632						2,132,632				49,596	02/20/2033	1
38374C-RK-9	GNR 2003-82 PE PAC(11)		05/01/2015	MBS PAYDOWN		409,694	409,694	410,206	409,694						409,694				8,430	09/20/2032	1
38374D-V2-2	GNR 2008-30 PE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		510,505	510,505	523,826	510,515		(10)		(10)		510,505				11,852	04/20/2038	1
38374E-BV-8	GNR 2003-95 PY EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,962,951	1,962,951	1,967,245	1,962,951						1,962,951				45,753	11/20/2033	1
38374E-G9-2	GNR 2003-113 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		2,610,413	2,610,413	2,629,991	2,610,505		(92)		(92)		2,610,413				48,902	12/16/2033	1
38374E-HF-7	GNR 2003-106 Z Z,SEQ		06/01/2015	MBS PAYDOWN		2,790,182	2,790,182	2,507,022	2,789,772		410		410		2,790,182				65,541	11/20/2033	1
38374E-JS-7	GNR 2003-105 PH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,004,695	1,004,695	991,979	1,004,670		25		25		1,004,695				23,778	11/20/2033	1
38374E-KP-1	GNR 2003-100 Z Z,SEQ		06/01/2015	MBS PAYDOWN		1,853,954	1,853,954	1,701,003	1,853,750		204		204		1,853,954				43,472	11/20/2033	1
38374E-LR-6	GNR 2003-107 MD EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,108,883	1,108,883	1,083,587	1,108,836		47		47		1,108,883				25,246	11/16/2033	1
38374F-2V-5	GNR 2004-25 E AFC,SEQ		06/01/2015	MBS PAYDOWN		236,361	236,361	236,361	236,361						236,361				5,091	03/16/2046	1
38374F-SR-6	GNR 2004-19 PG PAC(11)		06/01/2015	MBS PAYDOWN		1,392,106	1,392,106	1,345,992	1,392,010		96		96		1,392,106				29,211	03/20/2034	1
38374G-KE-1	GNR 2004-29 Z Z,SEQ		06/01/2015	MBS PAYDOWN		1,399,783	1,399,783	1,391,034	1,399,773		10		10		1,399,783				28,874	04/16/2034	1
38374H-UX-6	GNR 2004-62 ZD Z,AD,SEQ		06/01/2015	MBS PAYDOWN		2,712,601	2,712,601	2,539,673	2,710,102		2,499		2,499		2,712,601				62,605	04/20/2032	1
38374J-HY-5	GNR 2004-80 WH EXCH,SEQ		06/01/2015	MBS PAYDOWN		849,862	849,862	810,025	849,777		85		85		849,862				17,652	10/20/2034	1
38374K-K9-3	GNR 2005-21 Z Z,SEQ		06/01/2015	MBS PAYDOWN		3,219,065	3,219,065	3,174,803	3,219,015		50		50		3,219,065				67,405	03/20/2035	1
38374L-RC-7	GNR 2005-47 PC EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		415,267	415,267	414,228	415,267						415,267				10,382	06/20/2035	1
38374M-AD-1	GNR 2005-79 D DLY,AFC,SEQ		04/01/2015	MBS PAYDOWN		71,486	71,486	71,486	71,486						71,486				1,150	09/16/2046	1
38374M-AE-9	GNR 2005-79 E CSTR,DLY,SEQ		06/01/2015	MBS PAYDOWN		7,032,024	7,032,024	7,032,024	7,032,024						7,032,024				141,879	12/16/2047	1
38374T-A2-0	GNR 2009-31 NA EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		6,121,534	6,121,534	6,312,832	6,127,193		(5,659)		(5,659)		6,121,534				113,732	06/20/2038	1
38374T-AR-5	GNR 2009-10 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,264,704	1,264,704	1,281,699	1,264,727		(23)		(23)		1,264,704				25,917	02/16/2039	1
38374T-CG-7	GNR 2009-9 PN PAC-1(11)		06/01/2015	MBS PAYDOWN		526,001	526,001	523,042	525,999		1		1		526,001				9,558	02/16/2039	1
38374T-DU-5	GNR 2009-8 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		686,715	686,715	695,943	686,727		(12)		(12)		686,715				13,980	02/20/2039	1
38374T-EA-8	GNR 2009-8 LE PAC(11)		06/01/2015	MBS PAYDOWN		3,325,386	3,325,386	3,433,461	3,325,494		(108)		(108)		3,325,386				76,274	02/20/2039	1
38374T-LK-8	GNR 2009-17 BA SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,037,346	1,037,346	1,053,554	1,037,373		(27)		(27)		1,037,346				21,874	03/20/2039	1
38374T-MH-4	GNR 2009-13 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		2,659,291	2,659,291	2,706,161	2,659,357		(65)		(65)		2,659,291				55,187	03/20/2039	1
38374T-MU-5	GNR 2009-13 BC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,848,690	1,848,690	1,877,576	1,848,728		(37)		(37)		1,848,690				36,536	03/16/2039	1
38374T-PF-5	GNR 2009-20 BA SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,723,340	1,723,340	1,766,423	1,723,402		(62)		(62)		1,723,340				35,458	04/16/2039	1
38374T-PG-3	GNR 2009-20 BH SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		618,034	618,034	624,600	618,045		(11)		(11)		618,034				11,601	04/16/2039	1
38374T-PL-2	GNR 2009-20 MC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,567,050	1,567,050	1,553,339	1,567,036		15		15		1,567,050				28,035	04/16/2039	1
38374T-RD-8	GNR 2009-22 X SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		9,423,519	9,423,519	9,567,080	9,423,715		(196)		(196)		9,423,519				184,461	04/16/2039	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38374T-SA-3	GNR 2009-26 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		3,436,968	3,436,968	3,469,190	3,437,015		(47)		(47)		3,436,968				64,397	04/20/2039	1
38374T-SG-0	GNR 2009-26 CB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,569,649	1,569,649	1,567,687	1,569,447		202		202		1,569,649				29,983	04/16/2039	1
38374T-V2-7	GNR 2009-35 P EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,786,900	1,786,900	1,818,171	1,786,981		(81)		(81)		1,786,900				33,348	05/20/2039	1
38374T-YR-9	GNR 2009-31 DA EXCH,AD,PAC(11)		06/01/2015	MBS PAYDOWN		5,721,576	5,721,576	5,891,435	5,726,125		(4,550)		(4,550)		5,721,576				106,301	08/20/2038	1
38374U-A6-8	GNR 2009-42 P EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		2,915,966	2,915,966	2,996,155	2,916,163		(196)		(196)		2,915,966				54,150	06/20/2039	1
38374U-AP-6	GNR 2009-32 PC PAC-1(11)		06/01/2015	MBS PAYDOWN		5,754,574	5,754,574	5,929,909	5,754,574						5,754,574				107,023	10/20/2035	1
38374U-D9-9	GNR 2009-43 EP PAC-1(11)		06/01/2015	MBS PAYDOWN		1,863,623	1,863,623	1,879,930	1,863,667		(44)		(44)		1,863,623				34,585	06/20/2039	1
38374U-MZ-1	GNR 2009-29 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		2,574,776	2,574,776	2,570,753	2,574,446		330		330		2,574,776				48,242	05/20/2039	1
38374U-NF-4	GNR 2009-29 CB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		6,357,444	6,357,444	6,319,697	6,357,423		21		21		6,357,444				118,115	05/20/2039	1
38374U-PF-2	GNR 2009-29 NB PAC-1(11)		06/01/2015	MBS PAYDOWN		978,084	978,084	967,234	978,075		10		10		978,084				18,758	05/16/2039	1
38374U-S9-3	GNR 2009-46 PJ EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		3,336,709	3,336,709	3,311,684	3,334,637		2,072		2,072		3,336,709				62,018	06/20/2039	1
38374V-3N-7	GNR 2009-70 BW EXCH,SEQ		06/01/2015	MBS PAYDOWN		5,276,378	5,276,378	5,212,485	5,276,323		55		55		5,276,378				109,456	08/20/2039	1
38374V-4X-4	GNR 2009-70 PE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		2,038,673	2,038,673	2,111,301	2,039,694		(1,020)		(1,020)		2,038,673				42,578	05/20/2038	1
38374V-BK-4	GNR 2009-40 AB PAC-1(11)		06/01/2015	MBS PAYDOWN		5,514,946	5,514,946	5,614,904	5,516,221		(1,275)		(1,275)		5,514,946				102,516	03/20/2039	1
38374V-C9-8	GNR 2009-54 PH EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		2,634,227	2,634,227	2,694,732	2,634,495		(268)		(268)		2,634,227				54,814	07/20/2039	1
38374V-GE-3	GNR 2009-45 PC PAC-1(11)		06/01/2015	MBS PAYDOWN		3,731,478	3,731,478	3,731,478	3,731,478						3,731,478				78,689	07/16/2035	1
38374V-KF-5	GNR 2009-45 CD EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		6,158,756	6,158,756	6,310,800	6,160,367		(1,611)		(1,611)		6,158,756				128,845	05/20/2037	1
38374X-PE-9	GNR 2009-12 EL EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		4,638,022	4,638,022	4,667,010	4,638,048		(26)		(26)		4,638,022				86,871	03/20/2039	1
38374X-QK-4	GNR 2009-25 WB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,605,900	1,605,900	1,613,929	1,605,912		(13)		(13)		1,605,900				29,863	04/20/2039	1
38374X-SS-5	GNR 2009-23 BA SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,718,484	1,718,484	1,704,857	1,718,472		12		12		1,718,484				32,198	04/20/2039	1
38374X-VF-9	GNR 2009-23 DN EXCH,SEQ		06/01/2015	MBS PAYDOWN		6,302,394	6,302,394	6,259,065	6,302,350		44		44		6,302,394				123,071	04/16/2039	1
38374X-VQ-5	GNR 2009-21 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		2,130,755	2,130,755	2,172,371	2,130,812		(58)		(58)		2,130,755				39,118	04/16/2039	1
38374X-WK-7	GNR 2009-24 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		5,144,383	5,144,383	5,184,573	5,144,425		(42)		(42)		5,144,383				96,360	04/20/2039	1
38374X-WM-3	GNR 2009-24 BC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		8,482,410	8,482,410	8,460,583	8,482,391		19		19		8,482,410				159,782	04/16/2039	1
38375B-DK-5	GNR 2010-H16 BA Z,PT		06/01/2015	MBS PAYDOWN		2,812,161	2,812,161	2,887,738	2,812,272		(111)		(111)		2,812,161				41,397	07/20/2060	1
38375B-HN-5	GNR 2010-H22 LA Z,PT		06/01/2015	MBS PAYDOWN		1,723,760	1,723,760	1,779,244	1,725,063		(1,303)		(1,303)		1,723,760				27,701	10/20/2060	1
38375B-HY-1	GNR 2010-H28 JA Z,PT		06/01/2015	MBS PAYDOWN		661,643	661,643	683,766	661,680		(37)		(37)		661,643				12,350	12/20/2060	1
38375B-JA-1	GNR 2010-H28 KA Z,PT		06/01/2015	MBS PAYDOWN		807,794	807,794	835,057	807,830		(36)		(36)		807,794				12,219	12/20/2060	1
38375D-DG-0	GNR 2008-60 BY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		774,834	774,834	793,236	774,967		(133)		(133)		774,834				15,827	07/16/2023	1
38375D-E9-5	GNR 2008-94 YP AD,PAC(11)		06/01/2015	MBS PAYDOWN		874,625	874,625	872,438	874,429		196		196		874,625				17,940	10/20/2038	1
38375D-KB-3	GNR 2008-61 NB EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		882,549	882,549	910,681	882,566		(17)		(17)		882,549				20,364	07/20/2038	1
38375D-M3-9	GNR 2009-58 DC PAC-1(11)		06/01/2015	MBS PAYDOWN		2,801,734	2,801,734	2,861,708	2,801,734						2,801,734				58,535	04/20/2036	1
38375D-Q6-8	GNR 2009-58 MC PAC-1(11)		06/01/2015	MBS PAYDOWN		4,479,511	4,479,511	4,519,406	4,479,511						4,479,511				82,547	02/16/2036	1
38375J-KY-0	GNR 2007-4 D CSTR,SEQ		06/01/2015	MBS PAYDOWN		316,263	316,263	307,252	315,874		389		389		316,263				7,114	08/16/2040	1
38375J-R4-9	GNR 2007-31 CK EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		382,547	382,547	394,532	382,580		(33)		(33)		382,547				8,177	05/16/2037	1
38375L-Z8-6	GNR 2007-66 BA EXCH,SEQ		06/01/2015	MBS PAYDOWN		491,431	491,431	500,031	491,442		(11)		(11)		491,431				10,207	11/20/2037	1
38375P-MQ-1	GNR 2008-9 PD EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		197,442	197,442	195,591	197,405		37		37		197,442				3,365	12/20/2037	1
38375X-LQ-5	GNR 2008-71 PC PAC-1(11)		06/01/2015	MBS PAYDOWN		1,692,437	1,692,437	1,768,332	1,692,476		(39)		(39)		1,692,437				41,942	08/20/2038	1
38375Y-J2-9	GNR 2008-88 GW EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		655,418	655,418	652,141	655,415		2		2		655,418				13,772	10/20/2038	1
38375Y-NV-0	GNR 2008-79 DA EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		667,191	667,191	663,855	667,188		3		3		667,191				14,020	09/20/2038	1
38375Y-TC-6	GNR 2008-79 GM SC,EXCH,PT		06/01/2015	MBS PAYDOWN		2,197,691	2,197,691	2,266,368	2,197,711		(21)		(21)		2,197,691				45,870	08/20/2038	1
38376C-AG-4	GNR 2009-83 EB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		907,194	907,194	921,156	907,376		(182)		(182)		907,194				16,876	09/20/2039	1
38376C-HF-9	GNR 2009-83 Y EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		9,456,748	9,456,748	9,846,838	9,462,927		(6,179)		(6,179)		9,456,748				196,086	08/20/2038	1
38376C-N5-4	GNR 2009-92 BP PAC-1(11)		06/01/2015	MBS PAYDOWN		6,789,466	6,789,466	7,002,698	6,790,925		(1,459)		(1,459)		6,789,466				142,707	06/20/2039	1
38376C-QR-3	GNR 2009-77 BP PAC-1(11)		06/01/2015	MBS PAYDOWN		7,188,816	7,188,816	7,426,945	7,192,301		(3,485)		(3,485)		7,188,816				149,060	09/20/2038	1
38376C-XL-8	GNR 2009-79 MG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		7,174,185	7,174,185	7,423,040	7,177,235		(3,049)		(3,049)		7,174,185				148,783	03/20/2038	1
38376E-AN-5	GNR 2009-88 PB PAC-1(11)		06/01/2015	MBS PAYDOWN		19,767,118	19,767,118	20,293,727	19,771,222		(4,104)		(4,104)		19,767,118				410,289	01/20/2039	1
38376E-BV-6	GNR 2009-88 NB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,659,754	1,659,754	1,703,322	1,660,225		(471)		(471)		1,659,754				34,892	10/20/2039	1
38376F-5Q-1	GNR 2009-81 PY SC,EXCH,PAC(11),SEQ		06/01/2015	MBS PAYDOWN		4,508,370	4,508,370	4,676,025	4,509,611		(1,241)		(1,241)		4,508,370				93,494	08/20/2039	1
38376F-LU-4	GNR 2009-66 MB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		12,977,744	12,977,744	12,834,279	12,977,638		106		106		12,977,744				269,560	08/16/2039	1
38376J-ZS-6	GNR 2009-100 PE PAC-1(11)		06/01/2015	MBS PAYDOWN		9,819,392	9,819,392	10,106,964	9,828,465		(9,073)		(9,073)		9,819,392				225,510	03/20/2039	1
38376K-5L-1	GNR 2009-95 DU PAC-1(11)		06/01/2015	MBS PAYDOWN		4,500,203	4,500,203	4,677,399	4,507,246		(7,043)		(7,043)		4,500,203				107,759	02/20/2039	1
38376K-BR-1	GNR 2009-93 EX PAC-1(11)		06/01/2015	MBS PAYDOWN		10,154,320	10,154,320	10,662,036	10,160,818		(6,498)		(6,498)		10,154,320				210,550	02/20/2039	1
38376K-TY-7	GNR 2009-87 CH EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		7,058,949	7,058,949	7,281,747	7,061,786		(2,836)		(2,836)		7,058,949				147,415	03/20/2038	1
38376K-UK-5	GNR 2009-87 BC EXCH,SEQ		06/01/2015	MBS PAYDOWN		3,154,540	3,154,540	3,244,740	3,154,623		(83)		(83)		3,154,540				66,316	10/20/2039	1
38376X-RS-4	GNR 2010-29 B EXCH,SEQ		06/01/2015	MBS PAYDOWN		3,134,197	3,134,197	2,998,300	3,134,030		167		167		3,134,197				58,627	03/20/2040	1
38377E-GM-0	GNR 2010-42 GB AD,PAC(11)		06/01/2015	MBS PAYDOWN		4,245,232	4,245,232	4,414,378	4,246,383		(1,151)		(1,151)		4,245,232				87,605	10/20/2039	1
38377J-EA-7	GNR 2010-109 CH EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		111,949	111,949	116,551	112,627		(678)		(678)		111,949				1,388	12/20/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38377U-N6-1	GNR 2011-62 KB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,123,654	1,123,654	1,087,136	1,123,610		45		45		1,123,654				20,242	04/20/2041	1
38377W-BC-7	GNR 2011-73 LU SUPPORT BOND		06/01/2015	MBS PAYDOWN		3,942,240	3,942,240	3,702,009	3,940,112		2,127		2,127		3,942,240				64,281	05/20/2041	1
38377Y-CB-4	GNR 2011-128 BJ EXCH,PT		06/01/2015	MBS PAYDOWN		42,102	42,102	43,310	42,196		(94)		(94)		42,102				446	09/16/2026	1
38377Y-EE-6	GNR 2011-123 LA SC,PAC(11)		06/01/2015	MBS PAYDOWN		10,215	10,215	10,866	10,284		(69)		(69)		10,215				147	05/20/2039	1
38378H-QM-1	GNR 2012-108 KA EXCH,AD,PAC(11)		06/01/2015	MBS PAYDOWN		10,664	10,664	10,604	10,661		3		3		10,664				66	08/16/2042	1
3837H0-G5-6	GNR 1997-4 ZA ACCRUAL BOND		06/01/2015	MBS PAYDOWN		46,372	46,372	41,909	46,358		15		15		46,372				1,402	03/16/2027	1
3837H0-XX-6	GNR 1996-22 Z Z,SEQ		06/01/2015	MBS PAYDOWN		75,582	75,582	74,808	75,578		4		4		75,582				2,185	10/16/2026	1
3837H1-5P-2	GNR 1999-11 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		49,037	49,037	45,149	49,027		10		10		49,037				1,310	04/20/2029	1
3837H1-B4-2	GNR 1998-24 Z Z,SEQ		06/01/2015	MBS PAYDOWN		41,512	41,512	39,164	41,504		8		8		41,512				1,118	09/20/2028	1
3837H1-CS-8	GNR 1998-4 D SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		133,674	133,674	131,228	133,665		9		9		133,674				3,580	02/20/2028	1
3837H1-HM-6	GNR 1998-10 Z Z,SEQ		06/01/2015	MBS PAYDOWN		52,281	52,281	51,873	52,281		1		1		52,281				1,424	04/20/2028	1
3837H2-D3-0	GNR 1999-30 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		76,923	76,923	71,184	76,904		19		19		76,923				2,483	08/16/2029	1
3837H2-SX-8	GNR 1999-29 ZD Z,SEQ		06/01/2015	MBS PAYDOWN		756,592	756,592	717,386	756,480		113		113		756,592				24,342	08/16/2029	1
3837H2-VS-5	GNR 1999-27 Z Z,SEQ		06/01/2015	MBS PAYDOWN		88,588	88,588	80,899	88,565		23		23		88,588				2,604	08/20/2029	1
3837H2-YU-7	GNR 1999-28 ZC Z,PAC(11)		06/01/2015	MBS PAYDOWN		243,915	243,915	231,871	243,882		32		32		243,915				6,246	08/20/2029	1
3837H3-EX-1	GNR 1999-40 Z Z,SEQ		06/01/2015	MBS PAYDOWN		61,116	61,116	57,797	61,106		10		10		61,116				1,880	11/20/2029	1
3837H3-FH-5	GNR 1999-40 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		77,339	77,339	75,802	77,336		3		3		77,339				2,540	11/16/2029	1
3837H3-PG-6	GNR 1999-46 Z Z,SEQ,CPT		06/01/2015	MBS PAYDOWN		114,736	114,736	115,049	114,736						114,736				3,816	12/16/2029	1
3837H4-Z7-3	GNR 2000-31 PD PAC(11)		06/01/2015	MBS PAYDOWN		55,962	55,962	56,653	55,962						55,962				1,826	10/20/2030	1
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT		04/15/2015	SINKING FUND REDEMPTION		49,528	49,528	49,528	49,528						49,528				682	10/15/2022	1
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT		05/15/2015	SINKING FUND REDEMPTION		48,000	48,000	48,000	48,000						48,000				823	05/15/2030	1
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT		05/15/2015	SINKING FUND REDEMPTION		100,000	100,000	100,000	100,000						100,000				1,465	05/15/2030	1
690353-WG-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT		05/15/2015	SINKING FUND REDEMPTION		164,061	164,061	164,061	164,061						164,061				1,895	11/15/2030	1
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT		06/15/2015	SINKING FUND REDEMPTION		28,571	28,571	28,571	28,571						28,571				513	12/15/2030	1
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT		06/15/2015	SINKING FUND REDEMPTION		147,056	147,056	147,056	147,056						147,056				2,603	06/15/2030	1
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT		05/01/2015	SINKING FUND REDEMPTION		99,817	99,817	99,817	99,817						99,817				1,365	08/01/2023	1
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT		05/27/2015	SINKING FUND REDEMPTION		101,964	101,964	101,964	101,964						101,964				1,828	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT		06/08/2015	SINKING FUND REDEMPTION		163,369	163,369	163,369	163,369						163,369				2,736	06/07/2022	1
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT		05/22/2015	SINKING FUND REDEMPTION		80,814	80,814	80,814	80,814						80,814				1,224	11/22/2022	1
876780-AA-5	TAYARRA LTD US GOVT GUARANT	E	05/15/2015	SINKING FUND REDEMPTION		101,382	101,382	101,382	101,382						101,382				1,839	02/15/2022	1
89152T-AC-9	TOTEM OCEAN TRAILER US GOVT GUARANT		06/18/2015	SINKING FUND REDEMPTION		46,875	46,875	47,994	46,878		(3)		(3)		46,875				1,058	12/18/2019	1
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT		05/19/2015	SINKING FUND REDEMPTION		101,577	101,577	101,577	101,577						101,577				1,779	11/19/2021	1
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT		05/26/2015	SINKING FUND REDEMPTION		75,011	75,011	75,011	75,011						75,011				1,404	02/26/2022	1
ZD2857-21-1	FEDERAL HOUSING ADMINISTRATION		06/25/2015	MBS PAYDOWN		2,859	2,859	2,927	2,860		(1)		(1)		2,859				95	03/01/2038	1
ZD3234-04-8	FEDERAL HOUSING ADMINISTRATION		06/25/2015	MBS PAYDOWN		22,730	22,730	23,184	22,738		(8)		(8)		22,730				783	11/01/2023	1
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION		06/25/2015	MBS PAYDOWN		59,562	59,562	59,562	59,562						59,562				1,922	01/25/2023	1
71654Q-BC-5	PETROLEOS MEXICANOS US GOVT GUARANT	E	06/22/2015	SINKING FUND REDEMPTION		535,000	535,000	535,000	535,000						535,000				5,350	12/20/2022	1
71654Q-BD-3	PETROLEOS MEXICANOS US GOVT GUARANT	E	06/22/2015	SINKING FUND REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,750	12/20/2022	1
805649-AA-8	SAYARRA LTD US GOVT GUARANT	E	04/29/2015	SINKING FUND REDEMPTION		106,038	106,038	106,038	106,038						106,038				1,471	10/29/2021	1
0599999. Subtotal - Bonds - U.S. Governments						493,412,428	491,824,604	498,147,294	490,765,214		(111,711)		(111,711)		493,412,432		(3)	(3)	9,753,423	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
50048M-BK-5	KOMMUNALBANKEN AS SR UNSECURED	F	04/17/2015	JP MORGAN SECURITIES INC - EMERGING		10,014,350	10,000,000	9,588,830	9,701,583		26,374		26,374		9,727,957		286,393	286,393	46,563	05/23/2018	1FE
50065R-AB-3	KOREA HOUSING FINANCE CO COVERED	F	06/15/2015	SINKING FUND REDEMPTION		2,538	2,538	2,574	2,540		(3)		(3)		2,538					12/15/2016	1FE
500769-FH-2	KFW GOVT GUARANTEED	F	05/28/2015	BARCLAYS CAPITAL INC - TREASURY		14,988,360	15,000,000	14,846,550	14,878,208		6,088		6,088		14,884,296		104,064	104,064	198,333	10/04/2022	1FE
62944B-AJ-3	BK NEDERLANDSE GEMEENTEN SR UNSECURED	F	04/16/2015	VARIOUS		19,509,089	19,286,000	19,282,336	19,283,970		223		223		19,284,193		224,897	224,897	150,270	09/27/2017	1FE
78307A-DA-8	RUSSIAN FEDERATION SR UNSECURED	F	04/29/2015	MATURITY		22,255,000	22,255,000	21,481,051	22,198,581		56,419		56,419		22,255,000				403,372	04/29/2015	3FE
X74344-DM-5	RUSSIAN FEDERATION SR UNSECURED	F	04/01/2015	SINKING FUND REDEMPTION		2,310,000	2,310,000	1,636,459	2,308,705		1,295		1,295		2,310,000				86,625	03/31/2030	3FE
X77765-AA-7	REPUBLIC OF SERBIA SR UNSECURED	F	05/01/2015	SINKING FUND REDEMPTION		245,884	245,884	230,650	245,884						245,884				8,299	11/01/2024	3FE
1099999. Subtotal - Bonds - All Other Governments						69,325,221	69,099,422	67,068,450	68,619,471		90,396		90,396		68,709,868		615,354	615,354	893,462	XXX	XXX
36860P-AA-5	CITY OF PORTSMOUTH VA		05/01/2015	SINKING FUND REDEMPTION		193,326	193,326	193,326	193,326						193,326				7,916	02/06/2021	1
613035-XA-7	MONTGOMERY AL STATE AND LOCAL GOVT SERIE		04/01/2015	SECURITY CALLED at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				259,500	04/01/2026	1FE
975680-BU-2	WINSTON SALEM NC LTD OBLG		06/01/2015	SECURITY CALLED at 100.000		695,000	695,000	695,000	695,000						695,000				16,075	06/01/2038	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,888,326	10,888,326	10,888,326	10,888,326						10,888,326				283,491	XXX	XXX
193908-AS-9	CMOT 57 D PAC		06/01/2015	MBS PAYDOWN		6,122	6,122	6,078	6,121		1		1		6,122				253	02/01/2019	1FE
30240X-AD-6	FBC20 A A3 SEQUENTIAL PAYER		05/01/2015	VARIOUS		4,493	4,493	4,120	4,493						4,493				207	11/27/2017	6*
31283Y-X5-2	FG W20026		06/01/2015	MBS PAYDOWN		116,915	116,915	117,427	116,930		(15)		(15)		116,915				2,584	11/01/2022	1
3128JD-AA-5	FH 138788		05/01/2015	MBS PAYDOWN		9,482	9,482	9,710	9,486		(4)		(4)		9,482				290	11/01/2031	1
3128JR-RX-6	FH 847702		05/01/2015	MBS PAYDOWN		3,386	3,386	3,411	3,386						3,386				30	09/01/2036	1
3128JR-SP-2	FH 847726		05/01/2015	MBS PAYDOWN		7,494	7,494	7,701	7,495		(1)		(1)		7,494				78	03/01/2037	1
3128K7-U5-5	FG A46904		06/01/2015	MBS PAYDOWN		491	491	483	490		1		1		491				10	09/01/2035	1
3128KA-D2-4	FG A49121		06/01/2015	MBS PAYDOWN		5,218	5,218	5,349	5,222		(4)		(4)		5,218				141	05/01/2036	1
3128KU-ML-8	FG A63963		06/01/2015	MBS PAYDOWN		3,014	3,014	3,059	3,020		(5)		(5)		3,014				84	08/01/2037	1
3128LX-B9-0	FG G01864		06/01/2015	MBS PAYDOWN		2,850	2,850	2,807	2,846		4		4		2,850				59	01/01/2034	1
3128M1-UH-0	FG G12484		06/01/2015	MBS PAYDOWN		1,692	1,692	1,661	1,689		3		3		1,692				32	06/01/2021	1
3128M4-PT-4	FG G02834		06/01/2015	MBS PAYDOWN		18,085	18,085	18,116	18,086		(1)		(1)		18,085				394	05/01/2037	1
3128M4-R7-0	FG G02910		06/01/2015	MBS PAYDOWN		4,314	4,314	4,321	4,314						4,314				98	04/01/2037	1
3128M5-YX-2	FG G04026		06/01/2015	MBS PAYDOWN		2,469	2,469	2,531	2,470						2,469				59	09/01/2037	1
3128M6-AC-2	FG G04203		06/01/2015	MBS PAYDOWN		2,213	2,213	2,269	2,213						2,213				60	05/01/2038	1
3128M6-EF-1	FG G04334		06/01/2015	MBS PAYDOWN		5,358	5,358	5,267	5,352		6		6		5,358				111	04/01/2038	1
3128MS-NU-0	FG H00403		06/01/2015	MBS PAYDOWN		897	897	908	897						897				29	12/01/2036	1
31280G-KU-5	FH 1N0307		06/01/2015	MBS PAYDOWN		8	8	8	8						8					09/01/2036	1
3128QL-RD-5	FH 1H2584		05/01/2015	MBS PAYDOWN		2,202	2,202	2,186	2,201		1		1		2,202				18	02/01/2036	1
3128QL-SL-6	FH 1H2623		05/01/2015	MBS PAYDOWN		7,377	7,377	7,450	7,377						7,377				69	07/01/2036	1
3128S4-ER-4	FH 100144		05/01/2015	MBS PAYDOWN		1,119	1,119	1,132	1,119						1,119				12	09/01/2036	1
312903-6K-8	FHR 175 H PAC		05/15/2015	MBS PAYDOWN		1,033	1,033	1,059	1,033						1,033				45	08/15/2021	1
312903-6V-4	FHR 177 G TAC		05/15/2015	MBS PAYDOWN		3,587	3,587	3,531	3,586		1		1		3,587				145	07/15/2021	1
312903-8H-3	FHR 179 D SUPPORT BOND		05/15/2015	MBS PAYDOWN		5,889	5,889	5,644	5,883		6		6		5,889				229	07/15/2021	1
312903-E7-8	FHR 154 G TAC		05/15/2015	MBS PAYDOWN		4,203	4,203	4,050	4,200		4		4		4,203				163	05/15/2021	1
312903-VK-0	FHR 140 F ACCRUAL BOND		05/15/2015	MBS PAYDOWN		21,741	21,741	19,608	21,718		24		24		21,741				873	04/15/2021	1
312904-KT-1	FHR 1002 D SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		12,507	12,507	11,200	12,475		32		32		12,507				469	10/15/2020	1
312904-KW-4	FHR 1001 G Z,TAC(11)		06/01/2015	MBS PAYDOWN		21,487	21,487	19,650	21,476		11		11		21,487				845	10/15/2020	1
312904-N2-7	FHR 1030 F PAC(11)		06/01/2015	MBS PAYDOWN		6,058	6,058	5,779	6,055		4		4		6,058				227	12/15/2020	1
312905-WS-7	FHR 1074 H PAC		06/01/2015	MBS PAYDOWN		3,224	3,224	3,044	3,222		2		2		3,224				114	05/15/2021	1
312906-4J-6	FHR 1137 L Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		10,310	10,310	6,506	10,294		16		16		10,310				293	09/15/2021	1
312906-C3-2	FHR 1116 H PAC-1(11)		06/01/2015	MBS PAYDOWN		11,357	11,357	10,898	11,352		5		5		11,357				427	08/15/2021	1
312906-EC-0	FHR 1102 H PAC		06/01/2015	MBS PAYDOWN		12,677	12,677	12,327	12,672		5		5		12,677				491	06/15/2021	1
312906-FZ-8	FHR 1105 E Z,PAC		06/01/2015	MBS PAYDOWN		32,291	32,291	26,465	32,199		93		93		32,291				1,077	07/15/2021	1
312906-QS-2	FHR 1117 N PAC(11)		06/01/2015	MBS PAYDOWN		10,294	10,294	9,554	10,287		7		7		10,294				362	08/15/2021	1
312906-VW-7	FHR 1122 HD IO,PAC-1(11)		06/01/2015	MBS PAYDOWN		49	49	3,819			49		49		49				201	08/15/2021	6*
312906-ZJ-2	FHR 1124 L IO,PAC-1(11)		06/01/2015	MBS PAYDOWN		3	3	286			3		3		3				15	08/15/2021	6*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312907-2C-1	FHR 1163 J PAC-1(11)		06/01/2015	MBS PAYDOWN		18,473	18,473	16,350	18,453		20		20		18,473				596	11/15/2021	1
312907-5G-9	FHR 1190 I PAC-1(11)		06/01/2015	MBS PAYDOWN		26,714	26,714	22,970	26,678		36		36		26,714				765	01/15/2022	1
312907-AS-7	FHR 1140 N IO,PAC-1(11)		06/01/2015	MBS PAYDOWN		43	43	4,398			43		43		43				210	09/15/2021	6*
312907-FU-7	FHR 1142 I PAC		06/01/2015	MBS PAYDOWN		11,968	11,968	11,927	11,965		3		3		11,968				461	10/15/2021	1
312907-FW-3	FHR 1142 IB IO,PAC		06/01/2015	MBS PAYDOWN		114	114	10,711			114		114		114				497	10/15/2021	6*
312907-MT-2	FHR 1152 L PAC		06/01/2015	MBS PAYDOWN		9,636	9,636	7,918	9,619		17		17		9,636				281	10/15/2021	1
312907-WC-8	FHR 1156 IZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		32,883	32,883	21,698	32,820		63		63		32,883				974	11/15/2021	1
312908-DY-9	FHR 1186 I PAC-1(11)		06/01/2015	MBS PAYDOWN		27,019	27,019	22,959	26,978		41		41		27,019				824	12/15/2021	1
312908-EA-0	FHR 1186 JB IO,PAC-1(11)		06/01/2015	MBS PAYDOWN		63	63	5,941			63		63		63				267	12/15/2021	1
312908-QE-9	FHR 1210 J PAC-1(11)		06/01/2015	MBS PAYDOWN		11,698	11,698	11,320	11,696		3		3		11,698				373	01/15/2022	1
312909-HG-2	FHR 1239 J PAC-1(11)		06/01/2015	MBS PAYDOWN		15,832	15,832	15,763	15,832						15,832				530	04/15/2022	1
312909-UC-6	FHR 1252 J PAC-1(11)		06/01/2015	MBS PAYDOWN		20,553	20,553	19,429	20,543		10		10		20,553				672	05/15/2022	1
312910-5D-0	FHR 1326 J PAC-1(11)		06/01/2015	MBS PAYDOWN		21,022	21,022	18,752	21,004		18		18		21,022				608	07/15/2022	1
312910-B6-8	FHR 1312 I PAC-1(11)		06/01/2015	MBS PAYDOWN		17,222	17,222	16,471	17,215		7		7		17,222				597	07/15/2022	1
312910-HQ-8	FHR 1289 PW IO,PAC-1(11)		06/01/2015	MBS PAYDOWN		88	88	7,076			88		88		88				333	06/15/2022	1
312910-HS-4	FHR 1289 PZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		61,978	61,978	48,653	61,918		61		61		61,978				1,909	06/15/2022	1
312911-HW-3	FHR 1336 N IO,NTL		06/01/2015	INTEREST ONLY PAYMENT				2,183											106	08/15/2022	1
312911-J8-4	FHR 1365 PP PAC-1(11)		06/01/2015	MBS PAYDOWN		48,569	48,569	45,670	48,549		21		21		48,569				1,471	09/15/2022	1
312911-JE-1	FHR 1336 Z Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		49,333	49,333	41,154	49,300		33		33		49,333				1,597	08/15/2022	1
312911-S5-0	FHR 1371 PZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		34,806	34,806	26,322	34,766		39		39		34,806				1,007	09/15/2022	1
312911-XQ-8	FHR 1350 L Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		65,490	65,490	53,722	65,438		52		52		65,490				2,090	08/15/2022	1
312912-AR-9	FHR 1367 LA IO,PAC-1(11)		06/01/2015	MBS PAYDOWN		93	93	9,755			93		93		93				413	09/15/2022	6*
312912-HV-3	FHR 1379 H PAC-1(11)		06/01/2015	MBS PAYDOWN		59,594	59,594	54,374	59,549		45		45		59,594				1,742	10/15/2022	1
312912-QJ-0	FHR 1390 I PAC-1(11)		06/01/2015	MBS PAYDOWN		80,793	80,793	78,230	80,771		22		22		80,793				2,585	10/15/2022	1
312912-S6-6	FHR 1408 K PAC-1(11)		06/01/2015	MBS PAYDOWN		54,845	54,845	50,492	54,802		43		43		54,845				1,800	11/15/2022	1
312913-AW-6	FHR 1412 K PAC-1(11)		06/01/2015	MBS PAYDOWN		43,150	43,150	38,963	43,119		31		31		43,150				1,248	11/15/2022	1
312913-B8-8	FHR 1430 M PAC-1(11)		06/01/2015	MBS PAYDOWN		117,506	117,506	110,135	117,455		51		51		117,506				3,837	12/15/2022	1
312913-GU-4	FHG 3 H PAC-1(11)		06/01/2015	MBS PAYDOWN		125,593	125,593	122,767	125,494		99		99		125,593				4,185	11/25/2022	1
312913-SY-3	FHR 1440 PZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		57,278	57,278	43,970	57,219		59		59		57,278				1,670	12/15/2022	1
312914-AR-5	FHR 1446 L PAC-1(11)		06/01/2015	MBS PAYDOWN		87,681	87,681	82,155	87,639		41		41		87,681				2,793	12/15/2022	1
312914-D3-5	FHR 1479 Z Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		48,106	48,106	43,326	48,087		19		19		48,106				1,503	03/15/2023	1
312914-DS-0	FHR 1459 M PAC-1(11)		06/01/2015	MBS PAYDOWN		61,083	61,083	58,315	61,061		22		22		61,083				1,994	01/15/2023	1
312914-Q2-3	FHR 1477 Z Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		99,282	99,282	80,907	99,193		89		89		99,282				2,885	03/15/2023	1
312914-SF-2	FHG 5 HA PAC-1(11)		06/01/2015	MBS PAYDOWN		75,356	75,356	74,120	75,347		9		9		75,356				2,383	02/25/2023	1
312914-X6-6	FHR 1482 PI PAC-1(11)		06/01/2015	MBS PAYDOWN		17,754	17,754	16,723	17,746		8		8		17,754				519	03/15/2023	1
312915-LK-5	FHR 1497 K Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		81,311	81,311	76,282	81,258		53		53		81,311				2,299	04/15/2023	1
312915-MN-8	FHR 1501 K PAC-1(11)		06/01/2015	MBS PAYDOWN		114,641	114,641	111,202	114,612		29		29		114,641				3,362	04/15/2023	1
312915-QG-9	FHR 1491 I PAC-1(11)		06/01/2015	MBS PAYDOWN		141,090	141,090	141,090	141,090						141,090				4,664	04/15/2023	1
312915-YZ-8	FHR 1518 H IO,NTL,SEQ		06/01/2015	INTEREST ONLY PAYMENT															1,010	05/15/2023	6*
312916-AM-1	FHR 1508 IA PAC-1(11)		06/01/2015	MBS PAYDOWN		50,821	50,821	50,821	50,821						50,821				1,599	05/15/2023	1
312916-FL-8	FHR 1526 L PAC-1(11)		06/01/2015	MBS PAYDOWN		48,686	48,686	46,176	48,666		20		20		48,686				1,328	06/15/2023	1
312916-LR-8	FHR 1523 PL PAC(11)		06/01/2015	MBS PAYDOWN		151,216	151,216	140,300	151,118		98		98		151,216				4,103	06/15/2023	1
312916-WG-0	FHR 1542 L PAC-1(11)		06/01/2015	MBS PAYDOWN		226,545	226,545	215,890	226,461		84		84		226,545				6,668	07/15/2023	1
31292H-YA-6	FG C01605		06/01/2015	MBS PAYDOWN		1,348	1,348	1,287	1,344		4		4		1,348				25	07/01/2033	1
31297S-QJ-7	FG A36757		06/01/2015	MBS PAYDOWN		1,769	1,769	1,773	1,769						1,769				41	08/01/2035	1
313398-4L-0	FHR 2338 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		56,647	56,647	53,425	56,642		6		6		56,647				1,533	07/15/2031	1
313398-B2-4	FHR 2341 GZ Z,SEQ		06/01/2015	MBS PAYDOWN		62,519	62,519	58,592	62,514		4		4		62,519				1,643	07/15/2031	1
313398-E3-9	FHR 2340 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		150,418	150,418	143,454	150,412		7		7		150,418				4,024	07/15/2031	1
313398-SL-4	FHR 2335 DZ Z,SEQ		06/01/2015	MBS PAYDOWN		40,408	40,408	37,819	40,404		4		4		40,408				1,030	07/15/2031	1
313398-VZ-9	FHR 2352 Z Z,SEQ		06/01/2015	MBS PAYDOWN		128,977	128,977	119,182	128,960		17		17		128,977				3,404	08/15/2031	1
313399-C5-4	FHR 2344 ZE Z,SEQ		06/01/2015	MBS PAYDOWN		36,761	36,761	33,970	36,756		5		5		36,761				995	08/15/2031	1
313399-LK-1	FHR 2343 MZ EXCH,Z,SEQ		06/01/2015	MBS PAYDOWN		163,953	163,953	153,091	163,936		17		17		163,953				4,327	08/15/2031	1
313399-U4-7	FHR 2345 TZ SC,Z,SEQ		06/01/2015	MBS PAYDOWN		139,236	139,236	136,451	139,232		4		4		139,236				4,096	02/15/2031	1
313399-YJ-0	FHR 2360 GZ Z,SEQ		06/01/2015	MBS PAYDOWN		26,863	26,863	25,083	26,860		3		3		26,863				802	09/15/2031	1
313399-ZL-4	FHR 2360 ZB Z,PAC(11)		06/01/2015	MBS PAYDOWN		177,370	177,370	164,871	177,352		17		17		177,370				5,233	09/15/2031	1
31339D-U8-9	FHR 2412 PH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		771,478	771,478	767,379	771,471		7		7		771,478				20,176	02/15/2032	1
31339D-YH-5	FHR 2412 ZK Z,SEQ		06/01/2015	MBS PAYDOWN		84,101	84,101	83,365	84,100		1		1		84,101				2,435	02/15/2032	1
31339D-YJ-1	FHR 2412 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		169,072	169,072	159,903	169,043		29		29		169,072				5,112	02/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31339G-AJ-0	FHR 2371 VZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		257,247	257,247	230,236	257,200		47		47		257,247				6,867	10/15/2031	1
31339G-CX-7	FHR 2366 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		404,608	404,608	359,722	404,523		85		85		404,608				10,635	10/15/2031	1
31339G-E5-6	FHR 2366 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		437,560	437,560	391,069	437,468		92		92		437,560				11,275	10/15/2031	1
31339G-HF-1	FHR 2367 KZ Z,SEQ		06/01/2015	MBS PAYDOWN		81,047	81,047	80,439	81,046		1		1		81,047				2,345	10/15/2031	1
31339G-HU-8	FHR 2367 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		294,098	294,098	260,093	294,047		51		51		294,098				7,490	10/15/2031	1
31339G-LN-9	FHR 2370 DZ EXCH,Z,PAC		06/01/2015	MBS PAYDOWN		203,508	203,508	179,882	203,476		33		33		203,508				4,750	10/15/2031	1
31339G-NA-5	FHR 2370 GE EXCH,PAC		06/01/2015	MBS PAYDOWN		93,043	93,043	92,592	93,042		1		1		93,043				2,262	10/15/2031	1
31339G-PU-9	FHR 2368 PZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		206,328	206,328	184,632	206,292		36		36		206,328				5,444	10/15/2031	1
31339G-RA-1	FHR 2368 PR EXCH,PAC		06/01/2015	MBS PAYDOWN		260,112	260,112	252,915	260,099		14		14		260,112				6,969	10/15/2031	1
31339L-3A-6	FHR 2382 NE PAC(11)		06/01/2015	MBS PAYDOWN		36,279	36,279	36,064	36,279						36,279				884	11/15/2031	1
31339L-HK-9	FHR 2392 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		384,962	384,962	349,835	384,919		43		43		384,962				9,949	12/15/2031	1
31339L-RN-2	FHR 2390 NB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		37,660	37,660	37,307	37,659		1		1		37,660				932	12/15/2031	1
31339L-YU-8	FHR 2391 Z Z,SEQ		06/01/2015	MBS PAYDOWN		1,006,136	1,006,136	881,155	1,005,944		192		192		1,006,136				25,102	12/15/2031	1
31339M-SA-7	FHR 2409 PN EXCH,PAC-1		06/01/2015	MBS PAYDOWN		349,310	349,310	341,591	349,297		13		13		349,310				9,005	01/15/2032	1
31339M-YU-6	FHR 2398 GC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		65,879	65,879	65,684	65,877		2		2		65,879				1,920	01/15/2032	1
31339N-F2-7	FHR 2413 MH PAC-1(11)		06/01/2015	MBS PAYDOWN		46,662	46,662	46,458	46,662						46,662				1,216	02/15/2032	1
31339N-QJ-8	FHR 2431 TE PAC(11)		06/01/2015	MBS PAYDOWN		133,127	133,127	133,751	133,127						133,127				3,781	03/15/2032	1
31339N-WM-4	FHR 2430 TF PAC-1(11)		06/01/2015	MBS PAYDOWN		129,942	129,942	127,140	129,938		4		4		129,942				2,958	03/15/2032	1
31339N-ZP-4	FHR 2427 PR PAC(11)		06/01/2015	MBS PAYDOWN		134,736	134,736	133,624	134,734		2		2		134,736				3,697	03/15/2032	1
31339W-2H-8	FHR 2427 ZM Z,SEQ		06/01/2015	MBS PAYDOWN		171,854	171,854	160,093	171,833		22		22		171,854				5,160	03/15/2032	1
31339W-DR-4	FHR 2424 QH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		369,028	369,028	365,223	369,022		7		7		369,028				10,099	03/15/2032	1
31339W-S3-1	FHR 2435 GJ PAC-1(11)		06/01/2015	MBS PAYDOWN		241,283	241,283	236,382	241,209		74		74		241,283				7,034	04/15/2032	1
31339W-WL-6	FHR 2437 PE PAC(11)		06/01/2015	MBS PAYDOWN		313,922	313,922	310,685	313,916		6		6		313,922				9,290	04/15/2032	1
3133T0-AU-8	FHR 1541 HA PAC(11)		06/01/2015	MBS PAYDOWN		99,550	99,550	96,423	99,527		23		23		99,550				2,943	07/15/2023	1
3133T0-GD-0	FHR 1559 VJ PAC-1(11)		06/01/2015	MBS PAYDOWN		356,663	356,663	349,864	356,611		51		51		356,663				10,919	08/15/2023	1
3133T0-MC-5	FHG 16 PK PAC-1(11)		06/01/2015	MBS PAYDOWN		254,482	254,482	251,396	254,462		20		20		254,482				7,469	08/25/2023	1
3133T0-U2-8	FHR 1585 K PAC-1(11)		06/01/2015	MBS PAYDOWN		323,295	323,295	309,606	323,213		83		83		323,295				8,133	09/15/2023	1
3133T0-YE-8	FHR 1552 IB PAC-1(11)		06/01/2015	MBS PAYDOWN		754,040	754,040	739,548	753,935		105		105		754,040				22,837	08/15/2023	1
3133T1-JF-0	FHR 1593 Z Z,SEQ		06/01/2015	MBS PAYDOWN		82,314	82,314	79,356	82,300		13		13		82,314				2,415	10/15/2023	1
3133T1-MB-5	FHR 1590 I PAC-1(11)		06/01/2015	MBS PAYDOWN		315,167	315,167	298,473	315,029		138		138		315,167				8,983	10/15/2023	1
3133T1-N3-2	FHR 1623 PI PAC(11)		06/01/2015	MBS PAYDOWN		217,892	217,892	202,640	217,757		135		135		217,892				5,735	11/15/2023	1
3133T1-TW-2	FHR 1592 L PAC-1(11)		06/01/2015	MBS PAYDOWN		351,646	351,646	345,548	351,607		40		40		351,646				9,741	10/15/2023	1
3133T2-4Y-3	FHR 1648 HE PAC-1(22)		06/01/2015	MBS PAYDOWN		94,426	94,426	73,475	94,324		101		101		94,426				2,257	12/15/2023	1
3133T2-6L-9	FHR 1634 PK PAC-1(11)		06/01/2015	MBS PAYDOWN		571,320	571,320	552,887	571,191		129		129		571,320				16,111	12/15/2023	1
3133T2-A9-1	FHR 1629 L PAC-1(11)		06/01/2015	MBS PAYDOWN		443,486	443,486	417,968	443,308		178		178		443,486				11,369	12/15/2023	1
3133T2-BR-0	FHR 1617 PM PAC(11)		06/01/2015	MBS PAYDOWN		328,939	328,939	296,867	328,719		220		220		328,939				8,685	11/15/2023	1
3133T2-E7-1	FHR 1646 K PAC-1(11)		06/01/2015	MBS PAYDOWN		245,692	245,692	234,444	245,608		84		84		245,692				7,163	12/15/2023	1
3133T2-NA-4	FHR 1610 Z Z,PAC(11)		06/01/2015	MBS PAYDOWN		414,198	414,198	385,075	414,070		128		128		414,198				11,157	11/15/2023	1
3133T2-T6-7	FHR 1633 Z Z,PAC(11)		06/01/2015	MBS PAYDOWN		431,977	431,977	360,971	431,623		355		355		431,977				12,515	12/15/2023	1
3133T2-U8-1	FHG 26 Z Z,SEQ		06/01/2015	MBS PAYDOWN		489,364	489,364	425,827	489,039		325		325		489,364				13,576	12/25/2023	1
3133T2-WC-0	FHR 1627 PK PAC-1(11)		06/01/2015	MBS PAYDOWN		622,624	622,624	492,956	621,683		942		942		622,624				15,402	12/15/2023	1
3133T3-4F-2	FHR 1669 I PAC-1(11)		06/01/2015	MBS PAYDOWN		916,641	916,641	866,219	916,289		353		353		916,641				23,933	02/15/2024	1
3133T3-5W-4	FHR 1671 I PAC-1(11)		06/01/2015	MBS PAYDOWN		458,368	458,368	454,572	458,353		15		15		458,368				13,471	02/15/2024	1
3133T3-A4-0	FHR 1663 Z Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		352,296	352,296	333,855	352,222		73		73		352,296				10,356	01/15/2024	1
3133T3-JB-5	FHR 1657 K PAC(11)		06/01/2015	MBS PAYDOWN		220,461	220,461	198,450	220,264		198		198		220,461				5,766	12/15/2023	1
3133T3-U2-2	FHR 1672 E PAC(11)		06/01/2015	MBS PAYDOWN		142,880	142,880	141,829	142,874		5		5		142,880				4,273	02/15/2024	1
3133T3-WY-0	FHR 1650 K PAC-1(11)		06/01/2015	MBS PAYDOWN		309,771	309,771	293,411	309,653		118		118		309,771				8,537	01/15/2024	1
3133T4-3T-1	FHR 1717 I PAC-1(11)		06/01/2015	MBS PAYDOWN		110,022	110,022	98,779	109,938		83		83		110,022				2,980	04/15/2024	1
3133T4-NE-2	FHR 1694 PK PAC(11)		06/01/2015	MBS PAYDOWN		99,402	99,402	93,593	99,362		39		39		99,402				2,683	03/15/2024	1
3133T4-P4-2	FHR 1684 I PAC-1(11)		06/01/2015	MBS PAYDOWN		692,601	692,601	654,720	692,312		289		289		692,601				18,691	03/15/2024	1
3133T4-YM-2	FHR 1689 K PAC(11)		06/01/2015	MBS PAYDOWN		134,354	134,354	120,708	134,265		89		89		134,354				3,409	03/15/2024	1
3133T5-2K-8	FHG 37 J PAC(11)		06/01/2015	MBS PAYDOWN		375,990	375,990	289,365	375,211		779		779		375,990				9,357	07/17/2024	1
3133T5-BP-7	FHR 1714 K PAC-1(11)		06/01/2015	MBS PAYDOWN		184,200	184,200	175,680	184,135		65		65		184,200				5,612	04/15/2024	1
3133T5-FM-0	FHG 29 L PAC-1(11)		06/01/2015	MBS PAYDOWN		466,115	466,115	440,843	465,936		179		179		466,115				14,773	04/25/2024	1
3133T5-LL-5	FHR 1727 I PAC-1(11)		06/01/2015	MBS PAYDOWN		336,737	336,737	287,200	336,339		397		397		336,737				9,389	05/15/2024	1
3133T5-W5-8	FHR 1761 K PAC(11)		06/01/2015	MBS PAYDOWN		49,873	49,873	49,920	49,873						49,873				1,965	11/15/2024	1
3133T5-ZM-8	FHR 1773 G SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		13,692	13,692	13,519	13,691		1		1		13,692				483	02/15/2025	1
3133T6-4V-0	FHR 1830 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		114,555	114,555	108,827	114,512		43		43		114,555				3,285	03/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3133T6-5G-2	FHR 1824 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		66,085	66,085	63,379	66,069		16		16		66,085				1,933	03/15/2026	1
3133T6-AR-2	FHR 1774 D SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		17,557	17,557	17,294	17,556		1		1		17,557				566	03/15/2025	1
3133T6-EX-5	FHR 1784 PI PAC(11)		06/01/2015	MBS PAYDOWN		25,849	25,849	25,849	25,849						25,849				896	05/15/2025	1
3133T6-NB-3	FHR 1800 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,306	1,306	1,261	1,306						1,306				37	11/15/2025	1
3133T7-LK-3	FHR 1881 I SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		33,640	33,640	32,868	33,637		4		4		33,640				1,031	08/15/2026	1
3133T7-PN-3	FHR 1871 Z Z,SEQ		06/01/2015	MBS PAYDOWN		43,853	43,853	39,715	43,839		14		14		43,853				1,362	08/15/2026	1
3133T8-2P-1	FHR 1896 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		79,865	79,865	79,616	79,849		16		16		79,865				2,451	09/15/2026	1
3133T8-5Z-6	FHR 1899 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		21,542	21,542	21,418	21,542						21,542				656	09/15/2026	1
3133T8-AX-5	FSPC T-4 A4 PT,AS		06/25/2015	VARIOUS		470,639	470,639	462,109	468,163		2,476		2,476		470,639				14,611	09/25/2026	1
3133T8-CX-1	FHR 1905 J SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		32,509	32,509	30,962	32,502		6		6		32,509				974	10/15/2026	1
3133T8-XD-4	FHR 1931 Z Z,SEQ		06/01/2015	MBS PAYDOWN		51,547	51,547	50,108	51,543		4		4		51,547				1,872	02/15/2027	1
3133T8-XJ-1	FHR 1941 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		7,390	7,390	7,127	7,389		1		1		7,390				231	02/15/2027	1
3133T8-ZU-4	FHR 1935 Z Z,SEQ		06/01/2015	MBS PAYDOWN		45,672	45,672	44,494	45,669		3		3		45,672				1,508	02/15/2027	1
3133T9-3W-3	FHR 1932 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		52,401	52,401	50,575	52,392		9		9		52,401				1,649	02/15/2027	1
3133T9-5Y-7	FHR 1934 KZ Z,SEQ		06/01/2015	MBS PAYDOWN		64,549	64,549	60,005	64,530		19		19		64,549				2,196	02/17/2027	1
3133T9-AQ-8	FHR 1929 NZ ACCRUAL BOND		06/01/2015	MBS PAYDOWN		25,609	25,609	22,792	25,599		10		10		25,609				810	02/15/2027	1
3133T9-D6-9	FHR 1930 Z Z,SEQ		06/01/2015	MBS PAYDOWN		41,458	41,458	37,318	41,448		10		10		41,458				1,356	02/15/2027	1
3133T9-D7-7	FHR 1930 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		37,193	37,193	35,205	37,189		4		4		37,193				1,230	02/15/2027	1
3133T9-GB-5	FHR 1933 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		111,919	111,919	108,037	111,908		12		12		111,919				3,772	02/15/2027	1
3133T9-HC-2	FHR 1943 Z Z,SEQ		06/01/2015	MBS PAYDOWN		39,538	39,538	36,363	39,528		10		10		39,538				1,183	03/15/2027	1
3133T9-LW-3	FHR 1944 HZ Z,SEQ		06/01/2015	MBS PAYDOWN		64,006	64,006	59,296	63,992		14		14		64,006				2,034	03/15/2027	1
3133T9-RG-2	FHR 1951 K SC,SEQ		06/01/2015	MBS PAYDOWN		36,129	36,129	34,341	36,123		6		6		36,129				1,151	12/15/2026	1
3133TA-DV-1	FHR 1967 Z Z,SEQ		06/01/2015	MBS PAYDOWN		92,051	92,051	86,323	92,036		15		15		92,051				2,950	06/17/2027	1
3133TA-FM-9	FHR 1971 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		35,638	35,638	35,419	35,638						35,638				1,095	07/20/2027	1
3133TA-KM-3	FHR 1975 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		43,572	43,572	42,864	43,570		1		1		43,572				1,233	07/15/2027	1
3133TA-XX-5	FHR 1978 AE SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		4,765	4,765	4,656	4,764						4,765				139	08/15/2027	1
3133TA-Y5-5	FHR 1978 BE SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		12,294	12,294	12,048	12,293		1		1		12,294				333	08/15/2027	1
3133TB-3P-3	FHR 1990 G SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		119,254	119,254	110,865	119,217		38		38		119,254				3,001	09/15/2027	1
3133TB-BE-9	FHR 1988 GD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		75,410	75,410	71,698	75,391		19		19		75,410				1,963	09/15/2027	1
3133TB-GP-9	FHR 2004 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		82,570	82,570	77,586	82,545		25		25		82,570				2,026	10/15/2027	1
3133TB-LE-8	FHR 1998 T SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		82,588	82,588	78,536	82,571		17		17		82,588				2,401	10/15/2027	1
3133TB-SF-8	FHR 1999 AC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		138,914	138,914	132,055	138,879		35		35		138,914				3,728	10/15/2027	1
3133TC-2T-4	FHR 2012 H SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		38,275	38,275	36,727	38,270		5		5		38,275				1,058	11/15/2027	1
3133TC-6E-3	FHR 2008 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		223,164	223,164	212,046	223,112		52		52		223,164				5,670	11/15/2027	1
3133TC-BX-5	FHR 2016 V SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		85,326	85,326	82,300	85,313		13		13		85,326				2,285	12/15/2027	1
3133TC-CF-3	FHR 2014 Z SC,Z,PT		06/01/2015	MBS PAYDOWN		87,216	87,216	87,407	87,216						87,216				2,692	11/15/2022	1
3133TC-CL-0	FHR 2017 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		49,605	49,605	48,001	49,598		7		7		49,605				1,502	12/15/2027	1
3133TC-D9-6	FHR 2015 BD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		77,626	77,626	74,985	77,612		14		14		77,626				2,163	12/15/2027	1
3133TC-FZ-6	FHR 2024 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		162,101	162,101	162,069	162,099		1		1		162,101				4,871	01/20/2028	1
3133TC-JL-3	FHR 2026 F FLT,DLY,SEQ		06/01/2015	MBS PAYDOWN		81,672	81,672	81,684	81,672						81,672				365	01/15/2028	1
3133TC-JP-4	FHR 2026 S INV,DLY,SEQ		06/01/2015	MBS PAYDOWN		5,166	5,166	3,164	5,150		15		15		5,166				2,005	01/15/2028	1
3133TC-JQ-2	FHR 2026 SA INV,DLY,SEQ		06/01/2015	MBS PAYDOWN		19,964	19,964	20,650	19,999		(35)		(35)		19,964				828	01/15/2028	1
3133TD-JY-3	FHR 2050 Z Z,SEQ		06/01/2015	MBS PAYDOWN		167,789	167,789	156,175	167,765		25		25		167,789				4,526	04/15/2028	1
3133TD-PJ-9	FHR 2043 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		66,649	66,649	66,597	66,645		3		3		66,649				1,889	04/15/2028	1
3133TD-TP-1	FHR 2058 H SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		33,379	33,379	33,995	33,381		(3)		(3)		33,379				993	05/15/2028	1
3133TE-WH-3	FHR 2083 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		29,297	29,297	27,351	29,291		6		6		29,297				786	08/15/2028	1
3133TG-3U-1	FHR 2080 Z Z,SEQ		06/01/2015	MBS PAYDOWN		157,052	157,052	155,482	157,048		5		5		157,052				4,491	08/15/2028	1
3133TG-5S-4	FHR 2084 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		33,189	33,189	28,843	33,178		11		11		33,189				927	08/15/2028	1
3133TH-6A-0	FHR 2105 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		46,506	46,506	43,948	46,498		8		8		46,506				1,299	12/15/2028	1
3133TJ-GW-7	FHR 2129 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		112,826	112,826	99,887	112,783		44		44		112,826				2,820	02/15/2029	1
3133TJ-QG-1	FHR 2137 CZ Z,SEQ		06/01/2015	MBS PAYDOWN		175,732	175,732	160,547	175,689		43		43		175,732				5,234	03/15/2029	1
3133TJ-UD-3	FHR 2138 Z Z,SEQ		06/01/2015	MBS PAYDOWN		98,284	98,284	92,694	98,268		16		16		98,284				2,678	03/15/2029	1
3133TJ-V8-3	FHR 2132 LZ Z,SEQ		06/01/2015	MBS PAYDOWN		109,727	109,727	99,423	109,701		25		25		109,727				3,038	03/15/2029	1
3133TJ-VY-6	FHR 2132 ZL Z,SEQ		06/01/2015	MBS PAYDOWN		43,836	43,836	40,898	43,827		9		9		43,836				1,227	03/15/2029	1
3133TK-2E-9	FHR 2134 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		440,788	440,788	400,153	440,694		94		94		440,788				12,236	03/15/2029	1
3133TK-VG-2	FHR 2159 Z EXCH,Z,SEQ		06/01/2015	MBS PAYDOWN		119,278	119,278	114,791	119,266		12		12		119,278				3,484	05/15/2029	1
3133TL-MK-1	FHR 2174 HZ Z,SEQ		06/01/2015	MBS PAYDOWN		92,235	92,235	82,940	92,217		18		18		92,235				2,692	07/15/2029	1
3133TL-T8-1	FHR 2180 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		107,469	107,469	96,969	107,446		23		23		107,469				2,906	08/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3133TL-XU-7	FHR 2186 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		133,456	133,456	132,215	133,453		3		3		133,456				4,526	09/15/2029	1
3133TM-7F-7	FHR 2182 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		299,886	299,886	291,318	299,863		23		23		299,886				9,584	09/15/2029	1
3133TM-A0-9	FHR 2193 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		145,758	145,758	147,819	145,758						145,758				5,051	10/15/2029	1
3133TM-DT-0	FHR 2190 Z Z,SEQ		06/01/2015	MBS PAYDOWN		57,613	57,613	55,295	57,608		5		5		57,613				1,814	10/20/2029	1
3133TM-DV-5	FHR 2190 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		126,425	126,425	127,097	126,425						126,425				4,304	10/17/2029	1
3133TM-FT-8	FHR 2191 Z Z,TAC(22)		06/01/2015	MBS PAYDOWN		197,600	197,600	178,766	197,566		34		34		197,600				6,502	10/15/2029	1
3133TM-N9-3	FHR 2200 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		73,119	73,119	73,867	73,119						73,119				2,171	11/20/2029	1
3133TN-7H-1	FHR 2213 Z Z,SEQ		06/01/2015	MBS PAYDOWN		33,484	33,484	32,286	33,481		3		3		33,484				1,138	01/15/2030	1
3133TN-CN-2	FHR 2209 Z Z,SEQ		06/01/2015	MBS PAYDOWN		25,597	25,597	24,497	25,595		2		2		25,597				776	01/20/2030	1
3133TN-EP-5	FHR 2211 Z Z,SEQ		06/01/2015	MBS PAYDOWN		35,195	35,195	34,167	35,193		2		2		35,195				1,215	01/15/2030	1
3133TN-MJ-0	FHR 2219 PC PAC(11)		06/01/2015	MBS PAYDOWN		24,030	24,030	24,146	24,030						24,030				742	03/15/2030	1
3133TN-R2-2	FHR 2220 ZN Z,SEQ		06/01/2015	MBS PAYDOWN		40,704	40,704	39,173	40,702		2		2		40,704				1,325	03/15/2030	1
3133TN-Z4-9	FHR 2231 ZP Z,SEQ		06/01/2015	MBS PAYDOWN		30,957	30,957	30,937	30,956		1		1		30,957				1,081	05/15/2030	1
3133TP-J2-6	FHR 2250 Z Z,SEQ		06/01/2015	MBS PAYDOWN		10,966	10,966	10,510	10,966		1		1		10,966				324	08/15/2030	1
3133TP-MR-7	FHR 2258 Z Z,SEQ		06/01/2015	MBS PAYDOWN		11,110	11,110	10,693	11,109		1		1		11,110				354	09/15/2030	1
3133TP-SZ-3	FHR 2256 ZY Z,SEQ		06/01/2015	MBS PAYDOWN		24,563	24,563	23,654	24,562		1		1		24,563				745	09/15/2030	1
3133TP-TN-9	FHR 2254 PE PAC-1(11)		06/01/2015	MBS PAYDOWN		22,102	22,102	22,212	22,102						22,102				751	09/15/2030	1
3133TP-ZS-1	FHR 2265 PC PAC-1(11)		06/01/2015	MBS PAYDOWN		37,740	37,740	38,106	37,740						37,740				1,111	10/15/2030	1
3133TQ-2R-7	FHR 2265 Z Z,SEQ		06/01/2015	MBS PAYDOWN		135,531	135,531	131,423	135,522		9		9		135,531				3,980	10/15/2030	1
3133TQ-4L-8	FHR 2261 Z Z,SEQ		06/01/2015	MBS PAYDOWN		74,930	74,930	72,132	74,925		5		5		74,930				2,374	10/15/2030	1
3133TR-FW-0	FHR 2289 Z Z,SEQ		06/01/2015	MBS PAYDOWN		79,893	79,893	75,000	79,885		8		8		79,893				2,119	02/15/2031	1
3133TR-KF-1	FHR 2283 Z Z,SEQ		06/01/2015	MBS PAYDOWN		21,618	21,618	20,750	21,616		2		2		21,618				648	02/15/2031	1
3133TR-P3-3	FHR 2300 PD PAC-1(11)		06/01/2015	MBS PAYDOWN		38,991	38,991	39,430	38,993		(1)		(1)		38,991				1,014	03/15/2031	1
3133TR-QZ-1	FHR 2295 EZ Z,SEQ		06/01/2015	MBS PAYDOWN		14,396	14,396	13,272	14,394		2		2		14,396				387	03/15/2031	1
3133TT-2S-9	FHR 2320 Z Z,SEQ		06/01/2015	MBS PAYDOWN		44,983	44,983	42,509	44,979		5		5		44,983				1,273	05/15/2031	1
3133TT-LA-7	FHR 2313 ZG Z,SEQ		06/01/2015	MBS PAYDOWN		45,212	45,212	42,132	45,206		6		6		45,212				1,345	05/15/2031	1
3133TT-N3-1	FHR 2312 KZ SC,SEQ		06/01/2015	MBS PAYDOWN		156,536	156,536	151,057	156,526		10		10		156,536				4,335	04/15/2031	1
3133TT-RS-2	FHR 2331 Z Z,SEQ		06/01/2015	MBS PAYDOWN		20,299	20,299	18,650	20,295		4		4		20,299				551	06/15/2031	1
3133TT-UJ-8	FHR 2328 JZ Z,SEQ		06/01/2015	MBS PAYDOWN		68,007	68,007	65,074	68,002		5		5		68,007				2,042	06/15/2031	1
3133TT-ZB-0	FHR 2327 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		21,153	21,153	21,172	21,153						21,153				600	06/15/2031	1
3133TU-AK-4	FHR 2325 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		48,192	48,192	47,559	48,191		1		1		48,192				1,332	06/15/2031	1
3133TU-AN-8	FHR 2325 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		35,677	35,677	33,603	35,673		4		4		35,677				1,062	06/15/2031	1
3133TU-BK-3	FHR 2325 ZP SC,Z,SEQ		06/01/2015	MBS PAYDOWN		201,819	201,819	189,709	201,797		21		21		201,819				6,317	03/15/2031	1
3133TU-LT-3	FHR 2358 Z Z,SEQ		06/01/2015	MBS PAYDOWN		81,851	81,851	75,200	81,838		12		12		81,851				2,202	09/15/2031	1
3133TU-UT-3	FHR 2357 ZP Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		295,359	295,359	278,838	295,336		23		23		295,359				6,713	09/15/2031	1
3133TU-X3-7	FHR 2357 GC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		27,786	27,786	27,261	27,784		2		2		27,786				705	09/15/2031	1
3133TV-GD-2	FHR 2355 WD PAC(11)		06/01/2015	MBS PAYDOWN		148,057	148,057	144,818	148,051		5		5		148,057				4,004	09/15/2031	1
3133TV-H8-2	FHR 2441 JZ Z,SEQ		06/01/2015	MBS PAYDOWN		179,784	179,784	161,131	179,749		35		35		179,784				4,263	04/15/2032	1
3133TV-HQ-2	FHR 2441 HF PAC(11)		06/01/2015	MBS PAYDOWN		209,691	209,691	208,381	209,690		2		2		209,691				5,687	04/15/2032	1
3133TV-KM-7	FHR 2441 MD PAC-1(11)		06/01/2015	MBS PAYDOWN		412,860	412,860	408,602	412,853		7		7		412,860				11,272	04/15/2032	1
3133TV-PF-7	FHR 2433 PE PAC(11)		06/01/2015	MBS PAYDOWN		159,513	159,513	160,460	159,513						159,513				4,331	04/15/2032	1
3133TV-PV-2	FHR 2433 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		291,081	291,081	272,161	291,050		31		31		291,081				8,298	04/15/2032	1
3133TV-UP-9	FHR 2434 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		102,649	102,649	96,137	102,635		14		14		102,649				2,579	04/15/2032	1
3133TV-VB-9	FHR 2434 PR EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		231,449	231,449	238,103	231,464		(15)		(15)		231,449				6,259	04/15/2032	1
313401-TJ-0	FH 170158		05/01/2015	MBS PAYDOWN		133	133	132	133						133				6	03/01/2016	1
313401-TQ-4	FH 170161		05/01/2015	MBS PAYDOWN		125	125	122	124		1		1		125				5	04/01/2016	1
31340Y-BC-2	FHR 5 Z ACCRUAL BOND		05/15/2015	MBS PAYDOWN		9,442	9,442	8,384	9,425		17		17		9,442				354	05/15/2019	1
31340Y-CC-1	FHR 8 G PAC(11)		05/15/2015	MBS PAYDOWN		4,585	4,585	4,596	4,585						4,585				182	06/15/2019	1
31340Y-D3-0	FHR 71 F PAC(11)		05/15/2015	MBS PAYDOWN		3,762	3,762	3,788	3,762						3,762				150	12/15/2020	1
31340Y-DM-8	FHR 13 G PAC		05/15/2015	MBS PAYDOWN		5,663	5,663	5,449	5,646		17		17		5,663				224	10/15/2019	1
31340Y-DU-0	FHR 15 D TAC		05/15/2015	MBS PAYDOWN		2,160	2,160	2,175	2,160						2,160				90	10/15/2019	1
31340Y-E7-0	FHR 73 F Z,PAC(11)		05/15/2015	MBS PAYDOWN		9,840	9,840	8,155	9,824		16		16		9,840				357	10/15/2020	1
31340Y-FN-4	FHR 19 F PAC(11)		05/15/2015	MBS PAYDOWN		1,067	1,067	926	1,064		3		3		1,067				37	03/15/2020	1
31340Y-JA-8	FHR 26 F PAC(11)		05/15/2015	MBS PAYDOWN		596	596	596	596						596				23	02/15/2020	1
31340Y-LT-4	FHR 36 D SEQUENTIAL PAYER		05/15/2015	MBS PAYDOWN		6,160	6,160	6,006	6,154		6		6		6,160				257	04/15/2020	1
31340Y-MX-4	FHR 39 F PAC-2(11)		05/15/2015	MBS PAYDOWN		6,864	6,864	6,937	6,863						6,864				294	05/15/2020	1
31340Y-S4-2	FHR 81 A XAC,PAC		05/15/2015	MBS PAYDOWN		378	378	379	378						378				11	11/15/2020	1
31340Y-SV-2	FHR 51 E PAC(11)		05/15/2015	MBS PAYDOWN		3,222	3,222	3,164	3,220		2		2		3,222				137	07/15/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31340Y-T7-4	FHR 83 Z ACCRUAL BOND		05/15/2015	MBS PAYDOWN		4,991	4,991	4,320	4,984		6		6		4,991				190	10/15/2020	1
31340Y-TE-9	FHR 52 F Z,PAC(11)		05/15/2015	MBS PAYDOWN		19,368	19,368	18,139	19,347		21		21		19,368				819	06/15/2020	1
31340Y-WV-7	FHR 62 E ACCRUAL BOND		05/15/2015	MBS PAYDOWN		7,257	7,257	6,476	7,225		32		32		7,257				279	04/15/2020	1
31340Y-YB-9	FHR 65 E PAC(11)		05/15/2015	MBS PAYDOWN		18,994	18,994	19,048	18,993		1		1		18,994				716	08/15/2020	1
31358E-8R-6	FNR 1990-113 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		5,029	5,029	4,459	5,026		3		3		5,029				199	09/25/2020	1
31358E-DE-9	FNR 1990-46 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		31,101	31,101	30,160	31,087		14		14		31,101				1,230	05/25/2020	1
31358E-J3-7	FNR 1990-97 G PAC		06/01/2015	MBS PAYDOWN		1,876	1,876	1,764	1,875		1		1		1,876				56	08/25/2020	1
31358E-MS-8	FNR 1990-65 X Z,PAC(11)		06/01/2015	MBS PAYDOWN		4,056	4,056	3,519	4,053		3		3		4,056				161	06/25/2020	1
31358F-B4-0	FNR 1991-8 G PAC(11)		06/01/2015	MBS PAYDOWN		4,091	4,091	3,733	4,087		4		4		4,091				111	02/25/2021	1
31358F-HX-0	FNR 1990-129 J PAC		06/01/2015	MBS PAYDOWN		3,583	3,583	3,673	3,583						3,583				141	11/25/2020	1
31358F-SW-0	FNR 1990-142 Z Z,SEQ		06/01/2015	MBS PAYDOWN		12,166	12,166	11,261	12,161		5		5		12,166				502	12/25/2020	1
31358G-5K-9	FNR 1991-65 W IO,PZ,PAC(11),CPT		06/01/2015	MBS PAYDOWN		78	78	9,603			78		78		78				334	06/25/2021	1
31358G-TS-6	FNR 1991-44 G PAC		06/01/2015	MBS PAYDOWN		3,959	3,959	3,713	3,956		3		3		3,959				141	05/25/2021	1
31358H-C4-5	FNR G-24 O SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		6,171	6,171	5,393	6,159		12		12		6,171				211	08/25/2021	1
31358H-CH-6	FNR 1991-69 K PAC		06/01/2015	MBS PAYDOWN		14,173	14,173	14,343	14,173						14,173				559	06/25/2021	1
31358H-QA-6	FNR G-21 M IO,PAC		06/01/2015	MBS PAYDOWN		41	41	4,262			41		41		41				204	07/25/2021	1
31358H-RE-7	FNR 1991-82 PZ Z,PAC		06/01/2015	MBS PAYDOWN		60,171	60,171	47,985	60,106		65		65		60,171				2,100	08/25/2021	1
31358H-VB-8	FNR 1991-86 M IO,PZ,PAC(11),CPT		06/01/2015	MBS PAYDOWN		75	75	7,238			75		75		75				235	07/25/2021	1
31358H-WJ-0	FNR 1991-89 G TAC		06/01/2015	MBS PAYDOWN		27,625	27,625	24,945	27,596		29		29		27,625				965	08/25/2021	1
31358H-YH-2	FNR 1991-93 M PAC(11)		06/01/2015	MBS PAYDOWN		11,139	11,139	9,326	11,119		20		20		11,139				373	08/25/2021	1
31358J-2J-9	FNR 1991-141 PJ IO,PZ,PAC(12)		06/01/2015	MBS PAYDOWN		25	25	2,636			25		25		25				100	10/25/2021	1
31358J-5L-1	FNR G-32 N SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		8,838	8,838	8,239	8,831		7		7		8,838				297	10/25/2021	1
31358J-BJ-9	FNR 1991-119 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		5,207	5,207	4,435	5,204		3		3		5,207				185	09/25/2021	1
31358J-C2-5	FNR 1991-132 K IO,PZ,PAC		06/01/2015	MBS PAYDOWN		19	19	1,961			19		19		19				78	10/25/2021	1
31358J-LQ-2	FNR 1991-108 K IO,PAC		06/01/2015	MBS PAYDOWN		119	119	8,699			119		119		119				408	09/25/2021	1
31358J-LS-8	FNR 1991-108 JC PAC		06/01/2015	MBS PAYDOWN		20,768	20,768	20,484	20,766		2		2		20,768				758	09/25/2021	1
31358J-RQ-6	FNR 1991-116 E PAC(11)		06/01/2015	MBS PAYDOWN		13,751	13,751	12,917	13,742		8		8		13,751				485	09/25/2021	1
31358J-Y5-4	FNR G-35 O IO,TAC(11)		06/01/2015	MBS PAYDOWN		86	86	7,641			86		86		86				384	10/25/2021	1
31358K-4X-3	FNR 1991-168 PX Z,PAC(11)		06/01/2015	MBS PAYDOWN		29,437	29,437	21,402	29,387		50		50		29,437				851	12/25/2021	1
31358K-7A-0	FNR 1991-164 PX Z,PAC(11)		06/01/2015	MBS PAYDOWN		41,463	41,463	31,201	41,397		67		67		41,463				1,462	12/25/2021	1
31358K-C3-0	FNR 1991-163 L PAC(11)		06/01/2015	MBS PAYDOWN		10,948	10,948	10,644	10,945		3		3		10,948				385	12/25/2021	1
31358K-CD-8	FNR 1991-152 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		10,414	10,414	8,145	10,401		12		12		10,414				349	11/25/2021	1
31358L-D2-9	FNR 1992-19 PJ IO,PZ,PAC(11),CPT		06/01/2015	MBS PAYDOWN		136	136	19,954			136		136		136				773	02/25/2022	1
31358L-JC-1	FNR G92-7 K SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		25,132	25,132	21,083	25,081		51		51		25,132				774	01/25/2022	1
31358L-YC-4	FNR G92-11 K PAC(11)		06/01/2015	MBS PAYDOWN		96,937	96,937	85,958	96,828		109		109		96,937				2,813	02/25/2022	1
31358L-ZW-9	FNR 1992-16 Z Z,PAC(11)		06/01/2015	MBS PAYDOWN		118,349	118,349	87,192	118,201		148		148		118,349				3,438	02/25/2022	1
31358M-ZV-9	FNR G92-22 J PAC(11)		06/01/2015	MBS PAYDOWN		48,392	48,392	43,704	48,330		62		62		48,392				1,572	04/25/2022	1
31358N-6K-3	FNR 1992-126 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		35,791	35,791	30,612	35,768		22		22		35,791				1,210	07/25/2022	1
31358N-LQ-3	FNR 1992-100 ZB ACCRUAL BOND		06/01/2015	MBS PAYDOWN		35,604	35,604	33,709	35,587		17		17		35,604				1,286	06/25/2022	1
31358N-M5-8	FNR 1992-119 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		30,927	30,927	26,319	30,905		22		22		30,927				1,043	07/25/2022	1
31358N-P4-8	FNR 1992-112 G PAC(11)		06/01/2015	MBS PAYDOWN		27,440	27,440	26,116	27,429		10		10		27,440				912	07/25/2022	1
31358N-YB-2	FNR 1992-79 NB IO,PAC(11)		06/01/2015	MBS PAYDOWN		38	38	3,129			38		38		38				168	06/25/2022	1
31358P-BG-1	FNR 1992-134 L PAC(11)		06/01/2015	MBS PAYDOWN		31,138	31,138	25,293	31,066		72		72		31,138				845	07/25/2022	1
31358P-C9-6	FNR 1992-135 LZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		51,304	51,304	41,941	51,256		48		48		51,304				1,579	08/25/2022	1
31358P-EN-3	FNR 1992-117 NB IO,PAC(11)		06/01/2015	MBS PAYDOWN		27	27	2,501			27		27		27				139	07/25/2022	1
31358P-G2-7	FNR G92-41 M PAC(11)		06/01/2015	MBS PAYDOWN		33,550	33,550	26,079	33,483		67		67		33,550				840	08/25/2022	1
31358P-ST-5	FNR 1992-132 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		48,953	48,953	42,008	48,917		36		36		48,953				1,649	08/25/2022	1
31358Q-2R-5	FNR 1992-168 KB PAC(11)		06/01/2015	MBS PAYDOWN		18,892	18,892	18,656	18,890		2		2		18,892				527	10/25/2022	1
31358Q-EU-5	FNR 1992-162 D PAC(11)		06/01/2015	MBS PAYDOWN		23,169	23,169	21,674	23,159		10		10		23,169				709	09/25/2022	1
31358Q-L2-9	FNR 1992-182 PM IO,NTL		06/01/2015	INTEREST ONLY PAYMENT				4,421											203	10/25/2022	1
31358Q-L8-6	FNR 1992-182 Z Z,PAC(11)		06/01/2015	MBS PAYDOWN		33,591	33,591	26,474	33,559		33		33		33,591				946	10/25/2022	1
31358Q-LN-3	FNR 1992-163 P IO,NTL		06/01/2015	INTEREST ONLY PAYMENT				1,244											66	09/25/2022	1
31358Q-Q6-5	FNR 1992-181 PN PAC(11)		06/01/2015	MBS PAYDOWN		65,729	65,729	59,055	65,675		53		53		65,729				1,964	10/25/2022	1
31358Q-QR-9	FNR 1992-143 NA IO,PAC(11)		06/01/2015	MBS PAYDOWN		41	41	3,877			41		41		41				205	09/25/2022	1
31358Q-VP-7	FNR 1992-150 M PAC(11)		06/01/2015	MBS PAYDOWN		91,900	91,900	89,445	91,881		19		19		91,900				3,186	09/25/2022	1
31358Q-VR-3	FNR 1992-150 NC IO,PAC(11)		06/01/2015	MBS PAYDOWN		276	276	24,149			276		276		276				1,130	09/25/2022	1
31358R-4X-8	FNR 1993-4 L PAC(11)		06/01/2015	MBS PAYDOWN		156,281	156,281	151,044	156,242		39		39		156,281				5,254	01/25/2023	1
31358R-4Z-3	FNR 1993-4 LB PAC(11)		06/01/2015	MBS PAYDOWN		31,797	31,797	29,258	31,777		20		20		31,797				998	01/25/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31358R-KL-6	FNR 1992-201 D TAC(11)		06/01/2015	MBS PAYDOWN		30,406	30,406	26,701	30,377		29		29		30,406				862	11/25/2022	1
31358R-R9-6	FNR 1992-215 PT PAC(11)		06/01/2015	MBS PAYDOWN		90,379	90,379	84,829	90,334		45		45		90,379				2,813	12/25/2022	1
31358T-5U-9	FNR 1993-23 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		149,560	149,560	139,325	149,514		46		46		149,560				4,736	03/25/2023	1
31358T-KQ-1	FNR G93-3 K PAC(11)		06/01/2015	MBS PAYDOWN		48,466	48,466	44,983	48,435		31		31		48,466				1,460	02/25/2023	1
31358T-TW-9	FNR G93-8 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		85,372	85,372	73,447	85,318		54		54		85,372				2,477	02/25/2023	1
31358T-XV-6	FNR 1993-20 J PAC(11)		06/01/2015	MBS PAYDOWN		76,569	76,569	70,695	76,526		43		43		76,569				2,228	03/25/2023	1
31358T-ZB-8	FNR 1993-24 Z Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		37,947	37,947	31,686	37,921		26		26		37,947				1,156	03/25/2023	1
31358U-AX-4	FNR 1993-29 J PAC(22)		06/01/2015	MBS PAYDOWN		112,743	112,745	111,335	112,739		5		5		112,743				3,506	03/25/2023	1
31358U-G5-9	FNR 1993-61 KC PAC(11)		06/01/2015	MBS PAYDOWN		20,186	20,186	19,193	20,179		7		7		20,186				574	05/25/2023	1
31358U-GD-2	FNR 1993-38 M PAC(11)		06/01/2015	MBS PAYDOWN		218,949	218,949	202,374	218,819		131		131		218,949				6,404	03/25/2023	1
31358U-HV-1	FNR G93-16 K PAC(11)		06/01/2015	MBS PAYDOWN		42,011	42,011	28,849	41,893		118		118		42,011				903	04/25/2023	1
31358U-T8-9	FNR G93-20 PU IO,PAC-1(11)		06/01/2015	MBS PAYDOWN		96	96	6,001			96		96		96				358	05/25/2023	6*
31359A-AM-1	FNR 1993-73 L PAC(11)		06/01/2015	MBS PAYDOWN		75,316	75,316	75,575	75,316						75,316				2,308	05/25/2023	1
31359A-K8-1	FNR 1993-98 L PAC(11)		06/01/2015	MBS PAYDOWN		132,663	132,663	130,694	132,651		11		11		132,663				3,731	06/25/2023	1
31359A-VP-1	FNR 1993-77 L PAC-1(11)		06/01/2015	MBS PAYDOWN		117,833	117,833	116,102	117,823		10		10		117,833				3,165	06/25/2023	1
31359B-BU-0	FNR 1993-103 PL PAC-1(11)		06/01/2015	MBS PAYDOWN		77,137	77,137	72,750	77,112		25		25		77,137				2,356	07/25/2023	1
31359B-GB-7	FNR G93-25 L PAC-1(11)		06/01/2015	MBS PAYDOWN		211,784	211,784	202,717	211,713		71		71		211,784				6,116	07/25/2023	1
31359B-JQ-1	FNR 1993-120 L PAC-1(11)		06/01/2015	MBS PAYDOWN		241,235	241,235	233,008	241,181		55		55		241,235				6,925	07/25/2023	1
31359B-LJ-4	FNR G93-26 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		271,684	271,684	249,397	271,589		95		95		271,684				7,832	07/25/2023	1
31359B-SU-2	FNR 1993-136 K IO,NTL,AD		06/01/2015	INTEREST ONLY PAYMENT															91	07/25/2023	6*
31359B-YJ-0	FNR 1993-142 G PAC(11)		06/01/2015	MBS PAYDOWN		58,844	58,844	57,804	58,837		7		7		58,844				1,657	08/25/2023	1
31359D-2W-2	FNR 1993-163 Z Z,PAC(11)		06/01/2015	MBS PAYDOWN		268,705	268,705	256,529	268,654		51		51		268,705				8,110	09/25/2023	1
31359D-K6-9	FNR 1993-155 KZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		224,207	224,207	208,477	224,149		58		58		224,207				6,514	09/25/2023	1
31359D-KV-4	FNR G93-33 K PAC-1(11)		06/01/2015	MBS PAYDOWN		81,959	81,959	81,959	81,959						81,959				2,314	09/25/2023	1
31359E-5P-2	FNR 1993-210 PM PAC-1(11)		06/01/2015	MBS PAYDOWN		454,848	454,848	446,675	454,797		51		51		454,848				12,584	11/25/2023	1
31359E-RZ-6	FNR 1993-201 L PAC-1(11)		06/01/2015	MBS PAYDOWN		208,551	208,551	204,839	208,529		22		22		208,551				5,533	10/25/2023	1
31359E-V4-0	FNR 1993-206 L PAC(11)		06/01/2015	MBS PAYDOWN		240,006	240,006	236,003	239,987		19		19		240,006				6,140	11/25/2023	1
31359F-K7-2	FNR G93-41 Z Z,SEQ		05/01/2015	MBS PAYDOWN		302,693	302,693	284,673	301,930		763		763		302,693				8,752	12/25/2023	1
31359F-Z7-6	FNR 1993-252 K PAC-1(11)		06/01/2015	MBS PAYDOWN		381,189	381,189	357,245	381,040		149		149		381,189				10,404	12/25/2023	1
31359G-2Q-8	FNR 1994-39 PL PAC-1(11)		06/01/2015	MBS PAYDOWN		181,590	181,590	170,156	181,509		81		81		181,590				4,866	03/25/2024	1
31359G-B8-8	FNR 1994-30 K PAC-1(11)		06/01/2015	MBS PAYDOWN		241,043	241,043	229,461	240,965		77		77		241,043				6,183	02/25/2024	1
31359G-BX-3	FNR 1993-225 PJ PAC-1(11)		06/01/2015	MBS PAYDOWN		352,434	352,434	344,515	352,384		50		50		352,434				9,460	12/25/2023	1
31359G-E9-3	FNR 1994-28 L PAC(11)		06/01/2015	MBS PAYDOWN		275,562	275,562	259,883	275,453		109		109		275,562				7,063	03/25/2024	1
31359G-ER-3	FNR 1993-225 OK PAC-1(11)		06/01/2015	MBS PAYDOWN		498,171	498,171	468,748	497,997		174		174		498,171				13,371	12/25/2023	1
31359G-L4-6	FNR 1994-44 K PAC-1(11)		06/01/2015	MBS PAYDOWN		125,298	125,298	117,643	125,245		53		53		125,298				3,243	03/25/2024	1
31359G-LE-4	FNR G94-1 PK PAC-1(11)		06/01/2015	MBS PAYDOWN		261,500	261,500	261,255	261,481		19		19		261,500				7,735	01/25/2024	1
31359G-R7-3	FNR G94-2 E TAC(11)		06/01/2015	MBS PAYDOWN		538,537	538,537	533,235	538,514		22		22		538,537				15,530	03/25/2024	1
31359H-CY-8	FNR 1994-56 K PAC-1(11)		06/01/2015	MBS PAYDOWN		102,280	102,280	91,924	102,212		68		68		102,280				2,799	03/25/2024	1
31359H-EE-0	FNR 1994-41 PL PAC-1(11)		06/01/2015	MBS PAYDOWN		183,742	183,742	167,004	183,607		134		134		183,742				5,300	03/25/2024	1
31359H-GM-0	FNR 1994-36 K PAC-1(11)		06/01/2015	MBS PAYDOWN		635,470	635,470	592,434	635,162		308		308		635,470				17,070	03/25/2024	1
31359H-JN-5	FNR 1994-55 N W,CPT		06/01/2015	MBS PAYDOWN		13,327	13,327	13,244	13,327						13,327				375	12/25/2023	1
31359H-MK-7	FNR 1994-38 PM PAC-1(11)		06/01/2015	MBS PAYDOWN		146,564	146,564	138,296	146,516		47		47		146,564				3,847	03/25/2024	1
31359H-X6-6	FNR G94-5 PK PAC-1(11)		06/01/2015	MBS PAYDOWN		205,880	205,880	189,281	205,751		129		129		205,880				6,333	06/17/2024	1
31359K-EN-3	FNR 1996-23 G SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		101,287	101,287	95,335	101,249		39		39		101,287				2,630	07/25/2026	1
31359K-F8-5	FNR 1996-46 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		65,181	65,181	61,648	65,170		11		11		65,181				1,945	11/25/2026	1
31359K-K4-8	FNR 1996-57 Z Z,SEQ		06/01/2015	MBS PAYDOWN		28,083	28,083	27,416	28,081		2		2		28,083				753	12/25/2026	1
31359K-MA-2	FNR G96-2 H PAC(11)		06/01/2015	MBS PAYDOWN		47,377	47,377	46,481	47,375		2		2		47,377				1,334	07/22/2026	1
31359K-P5-0	FNR 1996-51 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		40,428	40,428	38,955	40,424		4		4		40,428				1,341	12/18/2026	1
31359L-F3-4	FNR 1995-24 H SC,PT		06/01/2015	MBS PAYDOWN		38,709	38,709	36,983	38,695		14		14		38,709				990	09/25/2023	1
31359L-JB-2	FNR 1994-108 A SC,PT		06/01/2015	MBS PAYDOWN		12,834	12,834	12,826	12,834		1		1		12,834				401	10/25/2022	1
31359N-2A-8	FNR 1997-25 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		53,395	53,395	52,537	53,392		3		3		53,395				1,617	03/18/2027	1
31359N-3L-3	FNR 1997-19 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		34,315	34,315	34,251	34,311		5		5		34,315				1,059	04/18/2027	1
31359N-M8-1	FNR 1997-15 Z Z,SEQ		06/01/2015	MBS PAYDOWN		30,496	30,496	27,928	30,490		6		6		30,496				940	04/18/2027	1
31359N-NU-1	FNR G97-1 Z Z,SEQ		06/01/2015	MBS PAYDOWN		167,352	167,352	144,361	167,294		58		58		167,352				5,017	01/20/2027	1
31359N-TJ-0	FNR 1997-11 E SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		68,435	68,435	66,011	68,425		11		11		68,435				1,999	03/18/2027	1
31359N-UB-5	FNR 1997-11 Z Z,SEQ		06/01/2015	MBS PAYDOWN		45,782	45,782	42,134	45,773		9		9		45,782				1,284	03/18/2027	1
31359P-6D-3	FNR G97-5 Z ARB,Z,SCH(22),SEQ		06/01/2015	MBS PAYDOWN		244,793	244,793	231,463	244,734		60		60		244,793				8,083	06/17/2027	1
31359P-6E-1	FNR G97-5 ZA ARB,Z,SEQ		06/01/2015	MBS PAYDOWN		14,098	14,098	13,330	14,094		3		3		14,098				465	06/17/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31359P-7K-6	FNR 1997-64 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		102,974	102,974	98,517	102,955		19		19		102,974				2,763	09/18/2027	1
31359P-7M-2	FNGT 1998-T3 B PASS-THROUGH		06/01/2015	MBS PAYDOWN		46,084	46,084	49,359	46,102		(18)		(18)		46,084				1,747	09/25/2023	1
31359P-FS-0	FNR 1997-29 Z Z,SEQ		06/01/2015	MBS PAYDOWN		27,447	27,447	25,726	27,442		6		6		27,447				763	05/18/2027	1
31359P-LK-0	FNR 1997-26 Z Z,SEQ		06/01/2015	MBS PAYDOWN		129,833	129,833	124,544	129,817		16		16		129,833				3,306	05/18/2027	1
31359P-ME-3	FNR 1997-26 GZ Z,SEQ		06/01/2015	MBS PAYDOWN		139,008	139,008	124,884	138,952		56		56		139,008				4,068	04/17/2027	1
31359P-SY-3	FNR 1997-35 Z Z,SEQ		06/01/2015	MBS PAYDOWN		105,266	105,266	103,226	105,261		4		4		105,266				3,635	06/18/2027	1
31359P-WD-4	FNR 1997-34 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		49,393	49,393	46,715	49,384		9		9		49,393				1,693	06/18/2027	1
31359P-WN-2	FNR 1997-34 PK PAC(11)		06/01/2015	MBS PAYDOWN		59,952	59,952	58,894	59,945		7		7		59,952				1,770	06/18/2027	1
31359P-X8-4	FNR 1997-42 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		35,202	35,202	32,914	35,194		8		8		35,202				944	07/18/2027	1
31359P-Y8-3	FNR 1997-43 Z Z,SEQ		06/01/2015	MBS PAYDOWN		43,607	43,607	39,258	43,596		11		11		43,607				1,300	07/18/2027	1
31359Q-CD-4	FNR 1997-52 Z Z,SEQ		06/01/2015	MBS PAYDOWN		36,538	36,538	36,396	36,533		5		5		36,538				1,230	07/20/2027	1
31359Q-LE-2	FNR 1997-63 B SCH		06/01/2015	MBS PAYDOWN		80,253	80,253	78,755	80,246		7		7		80,253				2,230	09/18/2027	1
31359Q-QZ-0	FNR 1997-59 Y SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		11,430	11,430	10,699	11,426		4		4		11,430				302	09/18/2027	1
31359Q-W2-6	FNR 1997-74 J SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		104,569	104,569	99,749	104,551		18		18		104,569				2,796	11/18/2027	1
31359Q-W8-3	FNR 1997-74 NC SEQ,NAS		06/01/2015	MBS PAYDOWN		10,453	10,453	9,852	10,451		2		2		10,453				282	11/18/2027	1
31359Q-Z7-2	FNR 1997-77 Z Z,SEQ		06/01/2015	MBS PAYDOWN		42,359	42,359	41,958	42,344		15		15		42,359				1,133	11/18/2027	1
31359R-QC-9	FNR 1997-92 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		66,462	66,462	63,855	66,448		14		14		66,462				1,808	01/18/2028	1
31359R-RN-4	FNR 1997-94 H SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		53,160	53,160	51,391	53,155		5		5		53,160				1,674	01/18/2028	1
31359R-VN-9	FNR 1998-5 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		36,081	36,081	35,546	36,079		3		3		36,081				970	02/18/2028	1
31359R-XA-5	FNR 1998-1 D SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		104,954	104,954	104,960	104,954						104,954				3,141	01/20/2028	1
31359S-D6-4	FNR 2001-12 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		134,974	134,974	133,962	134,973		1		1		134,974				3,570	05/25/2031	1
31359S-QD-5	FNR 2001-10 PY PAC(11)		06/01/2015	MBS PAYDOWN		130,169	130,169	129,680	130,141		27		27		130,169				3,139	04/25/2031	1
31359S-QS-2	FNR 2001-10 LZ Z,SEQ		06/01/2015	MBS PAYDOWN		7,008	7,008	6,846	7,008						7,008				205	04/25/2031	1
31359T-HN-1	FNR 1998-29 Z Z,SEQ		06/01/2015	MBS PAYDOWN		63,052	63,052	62,922	63,048		4		4		63,052				1,721	04/20/2028	1
31359U-PG-4	FNW 1998-W2 B1 SUBORDINATED BOND		06/01/2015	MBS PAYDOWN		180,926	180,926	173,180	180,807		118		118		180,926				5,008	06/25/2028	1
31359U-PH-2	FNW 1998-W2 B2 SUBORDINATED BOND		06/01/2015	MBS PAYDOWN		160,722	160,722	151,481	160,578		144		144		160,722				4,448	06/25/2028	1
31359U-PJ-8	FNW 1998-W2 B3 SUBORDINATED BOND		06/01/2015	MBS PAYDOWN		90,917	90,917	80,035	90,746		171		171		90,917				2,516	06/25/2028	1
31359V-6Y-4	FNR 1999-37 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		101,466	101,466	93,142	101,443		22		22		101,466				2,965	08/25/2029	1
31359V-YL-1	FNR 1999-24 ZE Z,SEQ		06/01/2015	MBS PAYDOWN		20,748	20,748	19,348	20,744		5		5		20,748				572	05/25/2029	1
31359W-2W-0	FNR 1999-51 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		39,818	39,818	38,755	39,810		8		8		39,818				1,278	10/25/2029	1
31359W-3F-6	FNR 1999-51 BC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		37,254	37,254	36,323	37,250		4		4		37,254				1,245	10/25/2029	1
31359X-MB-2	FNA 1999-M6 Z Z,SEQ		06/01/2015	MBS PAYDOWN		32,344	32,344	32,399	32,345		(1)		(1)		32,344				904	11/17/2039	1
313602-BQ-6	FNR 1988-6 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		4,674	4,674	4,212	4,663		11		11		4,674				183	03/25/2018	1
313602-EB-6	FNR 1988-16 B PAC(11)		06/01/2015	MBS PAYDOWN		1,724	1,724	1,646	1,721		2		2		1,724				70	06/25/2018	1
313602-HY-3	FNR 1988-30 D PAC(11)		06/01/2015	MBS PAYDOWN		1,800	1,800	1,691	1,798		2		2		1,800				70	12/25/2018	1
313602-JW-5	FNR 1989-1 D SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		5,820	5,820	5,773	5,815		5		5		5,820				250	01/25/2019	1
313602-LG-7	FNR 1989-6 E SCH(11)		06/01/2015	MBS PAYDOWN		3,752	3,752	3,733	3,750		2		2		3,752				148	02/25/2019	1
313602-QP-2	FNR 1989-21 G SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		2,912	2,912	2,864	2,911		2		2		2,912				127	04/25/2019	1
313602-UH-5	FNR 1989-31 E PAC(11)		06/01/2015	MBS PAYDOWN		3,382	3,382	3,368	3,379		3		3		3,382				129	06/25/2019	1
313602-VN-1	FNR 1989-35 G SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		5,189	5,189	4,972	5,188		1		1		5,189				208	07/25/2019	1
313603-4Z-2	FNR 1990-39 K PAC(11)		06/01/2015	MBS PAYDOWN		1,027	1,027	993	1,026		1		1		1,027				40	04/25/2020	1
313603-5T-5	FNR 1990-42 G SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		979	979	972	978		1		1		979				40	04/25/2020	1
313603-F4-9	FNR 1990-22 Y Z,PAC(11)		06/01/2015	MBS PAYDOWN		26,995	26,995	18,855	26,844		151		151		26,995				783	03/25/2020	1
313603-JT-0	FNR 1989-91 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		1,006	1,006	834	1,005		1		1		1,006				38	12/25/2019	1
313603-S6-0	FNR 1990-26 K PAC(11)		06/01/2015	MBS PAYDOWN		2,921	2,921	2,849	2,920		1		1		2,921				120	03/25/2020	1
313603-YZ-9	FNR 1990-14 K PO,PAC(11)		06/01/2015	MBS PAYDOWN		693	693	125	686		7		7		693					02/25/2020	1
313626-ZH-9	FN 79944		06/01/2015	MBS PAYDOWN		104	104	104	104						104				4	08/01/2019	1
31362K-CT-7	FN 63082		06/01/2015	MBS PAYDOWN		295	295	295	295						295				12	06/01/2018	1
31362V-MQ-8	FN 72367		06/01/2015	MBS PAYDOWN		191	191	191	191						191				8	02/01/2019	1
313637-FB-1	FN 109162		06/01/2015	MBS PAYDOWN		915	915	915	915						915				25	03/01/2028	1
313637-FH-8	FN 109168		06/01/2015	MBS PAYDOWN		1,024	1,024	1,024	1,024						1,024				28	07/01/2028	1
313637-LM-0	FN 109332		06/01/2015	MBS PAYDOWN		719	719	719	719						719				19	07/01/2029	1
31363C-BZ-1	FN 84656		06/01/2015	MBS PAYDOWN		153	153	153	153						153				6	10/01/2019	1
31363D-AX-5	FN 85522		06/01/2015	MBS PAYDOWN		37	37	37	37						37				1	11/01/2019	1
3136AD-GE-3	FNR 2013-31 ZN Z,SUP		06/01/2015	MBS PAYDOWN		879,458	879,458	710,712	878,815		643		643		879,458				10,999	04/25/2043	1
3136AG-JV-5	FNR 2013-94 CA EXCH,SEQ		06/01/2015	MBS PAYDOWN		6,652	6,652	6,818	6,657		(6)		(6)		6,652				92	08/25/2038	1
3136AG-WH-1	FNR 2013-100 CA EXCH,SEQ		06/01/2015	MBS PAYDOWN		17,713	17,713	18,953	17,759		(45)		(45)		17,713				308	03/25/2039	1
31371L-JL-4	FN 255067		06/01/2015	MBS PAYDOWN		5,200	5,200	5,139	5,195		5		5		5,200				106	01/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371L-U9-8	FN 255408		06/01/2015	MBS PAYDOWN		2,192	2,192	2,203	2,192		(1)		(1)		2,192				49	09/01/2024	1
3137B2-QL-7	FHR 4212 LA PAC(11)		06/01/2015	MBS PAYDOWN		16,168	16,168	16,723	16,189		(21)		(21)		16,168				200	10/15/2039	1
3137BD-XX-9	FHR 4390 NY EXCH,SEQ		06/01/2015	MBS PAYDOWN		13,415	13,415	13,904			(8)		(8)		13,415				99	06/15/2040	1
3137BG-JD-2	FHR 4444 CH EXCH,SEQ		06/01/2015	MBS PAYDOWN		4,777	4,777	4,948							4,777				12	01/15/2041	1
31381D-UM-5	FN 457888		06/01/2015	MBS PAYDOWN		1,965	1,965	1,910	1,964		1		1		1,965				53	01/01/2029	1
31385X-EC-7	FN 555531		06/01/2015	MBS PAYDOWN		9,463	9,463	9,515	9,467		(4)		(4)		9,463				215	06/01/2033	1
31385X-F9-3	FN 555592		06/01/2015	MBS PAYDOWN		3,487	3,487	3,506	3,488		(1)		(1)		3,487				80	07/01/2033	1
3138A2-CK-3	FN AH0973		06/01/2015	MBS PAYDOWN		21,902	21,902	23,285	22,040		(137)		(137)		21,902				356	12/01/2025	1
3138MB-LL-8	FN AP7530		06/01/2015	MBS PAYDOWN		13,432	13,432	14,102	13,466		(34)		(34)		13,432				142	09/01/2027	1
3138W6-5D-4	FN AR8943		06/01/2015	MBS PAYDOWN		5,402	5,402	5,642	5,418		(16)		(16)		5,402				56	03/01/2023	1
31391U-QC-2	FN 677351		06/01/2015	MBS PAYDOWN		2,157	2,157	2,171	2,157		(1)		(1)		2,157				51	01/01/2033	1
313920-A2-6	FNR 2001-42 ZG Z,SEQ		06/01/2015	MBS PAYDOWN		125,583	125,583	117,145	125,569		14		14		125,583				3,230	09/25/2031	1
313920-C7-3	FNR 2001-42 ZL Z,SEQ		06/01/2015	MBS PAYDOWN		109,264	109,264	100,865	109,250		14		14		109,264				2,991	09/25/2031	1
313920-LC-2	FNR 2001-36 Z Z,SEQ		06/01/2015	MBS PAYDOWN		31,002	31,002	29,815	31,000		2		2		31,002				924	08/25/2031	1
313921-7E-2	FNR 2001-78 D SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		112,867	112,867	110,318	112,863		4		4		112,867				2,769	12/25/2031	1
313921-E5-3	FNR 2001-59 TE AD,PAC(11)		06/01/2015	MBS PAYDOWN		101,165	101,165	100,501	101,165		1		1		101,165				2,302	11/25/2031	1
313921-ED-6	FNR 2001-54 PK PAC(11)		06/01/2015	MBS PAYDOWN		39,780	39,780	38,984	39,779		1		1		39,780				1,080	10/25/2031	1
313921-LF-3	FNR 2001-52 ZM Z,SEQ		06/01/2015	MBS PAYDOWN		98,608	98,608	90,211	98,598		10		10		98,608				2,437	10/25/2031	1
313921-MX-3	FNR 2001-52 HD AD,PAC(11)		06/01/2015	MBS PAYDOWN		26,375	26,375	26,746	26,376		(1)		(1)		26,375				713	10/25/2031	1
313921-P7-7	FNR 2001-61 ZP Z,PAC(11)		06/01/2015	MBS PAYDOWN		98,241	98,241	94,634	98,236		5		5		98,241				2,695	11/25/2031	1
313921-W9-5	FNR 2001-60 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		503,074	503,074	499,458	503,071		3		3		503,074				15,096	11/25/2031	1
31392A-4Q-8	FNR 2001-69 PQ EXCH,PAC		06/01/2015	MBS PAYDOWN		172,915	172,915	171,522	172,914		2		2		172,915				4,299	12/25/2031	1
31392A-6Q-6	FNR 2001-82 Z ACCRUAL BOND		06/01/2015	MBS PAYDOWN		110,571	110,571	102,969	110,549		22		22		110,571				3,135	01/25/2032	1
31392A-F3-7	FNR 2001-73 EZ Z,PAC(11),SEQ,SEG		06/01/2015	MBS PAYDOWN		317,707	317,707	290,503	317,673		33		33		317,707				7,726	12/25/2031	1
31392A-FF-0	FNR 2001-64 ZG Z,SEQ		06/01/2015	MBS PAYDOWN		60,874	60,874	53,950	60,861		13		13		60,874				1,478	11/25/2031	1
31392A-G2-8	FNR 2001-73 PZ Z,PAC(11),SEQ,SEG		06/01/2015	MBS PAYDOWN		796,813	796,813	704,184	796,704		109		109		796,813				19,378	12/25/2031	1
31392A-HX-9	FNR 2001-64 QH EXCH,PAC		06/01/2015	MBS PAYDOWN		228,324	228,324	221,688	228,311		14		14		228,324				5,735	11/25/2031	1
31392A-LS-5	FNR 2001-50 NZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		194,358	194,358	173,221	194,329		29		29		194,358				4,532	11/25/2031	1
31392A-MP-0	FNR 2001-50 DZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		132,519	132,519	126,970	132,510		9		9		132,519				3,679	11/25/2031	1
31392A-PU-6	FNR 2001-74 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		887,851	887,851	808,130	887,745		107		107		887,851				22,454	12/25/2031	1
31392A-SN-9	FNR 2001-74 QE EXCH,PAC		06/01/2015	MBS PAYDOWN		85,786	85,786	84,848	85,785		2		2		85,786				2,170	12/25/2031	1
31392A-UP-1	FNR 2001-63 ZP Z,PAC(11)		06/01/2015	MBS PAYDOWN		236,778	236,778	211,435	236,747		31		31		236,778				5,936	12/25/2031	1
31392A-WX-2	FNR 2001-71 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		226,721	226,721	209,433	226,700		20		20		226,721				4,939	12/25/2031	1
31392B-CT-1	FNR 2001-70 LZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		1,038,969	1,038,969	943,189	1,038,854		116		116		1,038,969				27,650	12/25/2031	1
31392B-EG-7	FNR 2001-70 PL EXCH,PAC		06/01/2015	MBS PAYDOWN		674,744	674,744	666,731	674,732		12		12		674,744				16,817	12/25/2031	1
31392B-FH-4	FNR 2001-70 GM EXCH,SEQ		06/01/2015	MBS PAYDOWN		141,566	141,566	138,115	141,557		9		9		141,566				3,470	12/25/2031	1
31392C-X7-4	FNR 2002-27 Z Z,SEQ		06/01/2015	MBS PAYDOWN		149,304	149,304	129,241	149,255		49		49		149,304				3,614	05/25/2032	1
31392C-YS-7	FNR 2002-32 QH PAC(11)		06/01/2015	MBS PAYDOWN		125,374	125,374	125,688	125,374						125,374				3,370	05/25/2032	1
31392D-AX-0	FNA 2002-M1 Z Z,AFC,W,SEQ		06/01/2015	MBS PAYDOWN		831,240	831,240	780,067	830,960		280		280		831,240				23,652	05/25/2032	1
31392D-EP-3	FNR 2002-35 BH PAC(11)		06/01/2015	MBS PAYDOWN		378,086	378,086	379,386	378,086						378,086				10,085	06/25/2032	1
31392E-2X-7	FNR 2002-62 QD PAC(11)		06/01/2015	MBS PAYDOWN		319,529	319,529	315,435	319,523		6		6		319,529				7,380	11/25/2032	1
31392E-EQ-9	FNR 2002-55 ZJ Z,SEQ		06/01/2015	MBS PAYDOWN		268,866	268,866	252,902	268,832		34		34		268,866				6,600	09/25/2032	1
31392E-FR-6	FNR 2002-55 OP EXCH,PAC		06/01/2015	MBS PAYDOWN		288,404	288,404	287,728	288,353		51		51		288,404				6,742	09/25/2032	1
31392E-N9-7	FNR 2002-64 Z Z,SEQ		06/01/2015	MBS PAYDOWN		275,893	275,893	256,063	275,848		45		45		275,893				6,646	10/25/2032	1
31392E-PC-8	FNR 2002-58 PG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		281,908	281,908	278,219	281,908						281,908				6,944	09/25/2032	1
31392E-QH-6	FNR 2002-56 KZ Z,SEQ		06/01/2015	MBS PAYDOWN		159,221	159,221	144,294	159,200		21		21		159,221				3,933	09/25/2032	1
31392E-QW-3	FNR 2002-56 VZ Z,SEQ		06/01/2015	MBS PAYDOWN		294,758	294,758	275,783	294,725		34		34		294,758				7,551	09/25/2032	1
31392E-ZQ-6	FNR 2002-63 BE PAC(11)		06/01/2015	MBS PAYDOWN		175,301	175,301	177,026	175,307		(6)		(6)		175,301				4,747	10/25/2032	1
31392F-F6-9	FNR 2002-84 PD PAC(11)		06/01/2015	MBS PAYDOWN		1,124,270	1,124,270	1,103,893	1,124,239		31		31		1,124,270				25,548	12/25/2032	1
31392F-JS-7	FNR 2002-73 QG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		291,057	291,057	280,506	291,034		23		23		291,057				6,771	11/25/2032	1
31392F-QA-8	FNR 2002-74 ZC SC,Z,SEQ		06/01/2015	MBS PAYDOWN		521,800	521,800	509,897	521,781		19		19		521,800				12,226	11/25/2031	1
31392F-VG-9	FNR 2002-86 JD PAC(11)		06/01/2015	MBS PAYDOWN		460,325	460,325	446,228	460,302		23		23		460,325				10,502	12/25/2032	1
31392F-W5-2	FNR 2002-82 AJ EXCH,SEQ		06/01/2015	MBS PAYDOWN		272,498	272,498	265,175	272,480		18		18		272,498				6,167	12/25/2032	1
31392F-WZ-6	FNR 2002-86 MB EXCH,SEQ		06/01/2015	MBS PAYDOWN		258,655	258,655	251,057	258,641		15		15		258,655				5,625	12/25/2032	1
31392F-X9-3	FNR 2002-82 QE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		630,082	630,082	610,195	630,039		43		43		630,082				14,354	12/25/2032	1
31392G-AS-4	FNR 2002-81 ZB Z,PAC(11)		06/01/2015	MBS PAYDOWN		1,975,878	1,975,878	2,005,517	1,975,878						1,975,878				43,479	12/25/2032	1
31392G-LG-8	FNR 2002-83 KB EXCH,SEQ		06/01/2015	MBS PAYDOWN		265,925	265,926	258,198	265,907		18		18		265,925				6,133	12/25/2032	1
31392G-SE-6	FNR 2002-93 CN EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,780,585	1,780,585	1,735,966	1,780,513		72		72		1,780,585				38,864	01/25/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31392H-DA-8	FNR 2002-92 QG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,494,330	1,494,330	1,470,982	1,494,283		48		48		1,494,330				33,298	01/25/2033	1
31392H-DT-7	FNR 2002-97 PH PAC(11)		06/01/2015	MBS PAYDOWN		1,090,143	1,090,143	1,074,642	1,090,118		25		25		1,090,143				24,382	01/25/2033	1
31392H-ER-0	FNR 2002-97 CG PAC(11)		06/01/2015	MBS PAYDOWN		658,562	658,562	654,652	658,558		4		4		658,562				13,549	01/25/2033	1
31392H-JB-0	FNR 2002-95 MJ PAC(11)		06/01/2015	MBS PAYDOWN		1,070,767	1,070,767	1,041,990	1,070,708		59		59		1,070,767				24,977	01/25/2033	1
31392H-PZ-0	FNR 2003-11 BM EXCH,SEQ		06/01/2015	MBS PAYDOWN		254,153	254,153	247,402	254,142		10		10		254,153				5,716	02/25/2033	1
31392H-QW-6	FNR 2003-4 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,750,376	1,750,376	1,700,246	1,750,312		64		64		1,750,376				38,399	02/25/2033	1
31392H-SL-8	FNR 2003-1 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		723,199	723,199	708,283	723,162		37		37		723,199				17,784	02/25/2033	1
31392H-U7-6	FNR 2003-8 PG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		2,075,718	2,075,720	2,049,773	2,075,677		41		41		2,075,718				47,127	02/25/2033	1
31392H-V6-7	FNR 2003-8 EY EXCH,SEQ		06/01/2015	MBS PAYDOWN		826,740	826,740	814,597	826,717		23		23		826,740				19,074	02/25/2033	1
31392H-V9-1	FNR 2003-8 ME EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,071,355	1,071,355	1,055,955	1,071,333		22		22		1,071,355				24,567	02/25/2033	1
31392J-LN-7	FNR 2003-15 PG PAC(11)		06/01/2015	MBS PAYDOWN		382,362	382,362	367,695	382,334		28		28		382,362				8,915	03/25/2033	1
31392K-KC-9	FHR 2453 ZN Z,SEQ		06/01/2015	MBS PAYDOWN		22,351	22,351	20,661	22,349		3		3		22,351				612	05/15/2032	1
31392K-KG-0	FHR 2453 ZL Z,SEQ		06/01/2015	MBS PAYDOWN		143,480	143,480	134,916	143,458		22		22		143,480				3,868	05/15/2032	1
31392K-S2-3	FHR 2449 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		785,197	785,197	736,858	785,117		80		80		785,197				21,025	05/15/2032	1
31392K-UP-9	FHR 2444 PH EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		471,035	471,035	466,417	471,027		8		8		471,035				12,661	05/15/2032	1
31392K-VN-3	FHR 2444 AZ Z,SEQ		06/01/2015	MBS PAYDOWN		98,758	98,758	92,956	98,749		9		9		98,758				2,671	05/15/2032	1
31392M-4X-7	FHR 2448 QN EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		207,331	207,331	209,113	207,337		(6)		(6)		207,331				6,083	05/15/2032	1
31392M-AF-9	FHR 2448 ZE Z,SEQ		06/01/2015	MBS PAYDOWN		890,653	890,653	831,091	890,501		152		152		890,653				24,680	05/15/2032	1
31392M-PM-8	FHR 2466 ZH Z,SEQ		06/01/2015	MBS PAYDOWN		177,312	177,312	174,763	177,308		4		4		177,312				4,465	06/15/2032	1
31392M-PN-6	FHR 2466 ZE Z,SEQ		06/01/2015	MBS PAYDOWN		148,181	148,181	138,781	148,167		15		15		148,181				3,904	06/15/2032	1
31392M-WE-8	FHR 2464 Z Z,SEQ		06/01/2015	MBS PAYDOWN		93,104	93,104	86,989	93,095		10		10		93,104				2,738	06/15/2032	1
31392P-4B-8	FHR 2458 PG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		161,584	161,584	162,593	161,586		(3)		(3)		161,584				4,661	06/15/2032	1
31392P-AD-7	FHR 2458 ZD Z,SEQ		06/01/2015	MBS PAYDOWN		59,864	59,864	55,693	59,855		9		9		59,864				1,576	06/15/2032	1
31392P-AF-2	FHR 2458 ZK Z,SEQ		06/01/2015	MBS PAYDOWN		300,618	300,618	280,138	300,581		37		37		300,618				8,526	06/15/2032	1
31392P-ED-3	FHR 2456 QZ Z,SEQ		06/01/2015	MBS PAYDOWN		389,857	389,857	353,551	389,808		48		48		389,857				9,335	06/15/2032	1
31392P-GS-8	FHR 2459 DZ Z,SEQ		06/01/2015	MBS PAYDOWN		334,873	334,873	313,420	334,833		40		40		334,873				8,378	06/15/2032	1
31392P-H7-3	FHR 2459 GV EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		374,890	374,890	377,497	374,890						374,890				9,945	06/15/2032	1
31392P-HM-0	FHR 2459 LZ Z,SEQ		06/01/2015	MBS PAYDOWN		241,880	241,880	226,989	241,857		23		23		241,880				6,449	06/15/2032	1
31392P-QK-4	FHR 2486 AL EXCH,SEQ		06/01/2015	MBS PAYDOWN		207,593	207,593	203,214	207,586		7		7		207,593				4,975	07/15/2032	1
31392P-SN-6	FHR 2484 NZ Z,SEQ		06/01/2015	MBS PAYDOWN		735,678	735,678	702,688	735,632		46		46		735,678				17,784	07/15/2032	1
31392P-ST-3	FHR 2476 GD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		58,556	58,556	58,446	58,552		3		3		58,556				1,256	07/15/2032	1
31392P-V2-8	FHR 2473 JZ Z,SEQ		06/01/2015	MBS PAYDOWN		412,714	412,714	391,691	412,674		40		40		412,714				11,394	07/15/2032	1
31392R-3H-2	FHR 2484 LZ Z,SEQ		06/01/2015	MBS PAYDOWN		1,134,375	1,134,375	1,083,328	1,134,299		75		75		1,134,375				30,169	07/15/2032	1
31392R-E3-1	FHR 2469 Z Z,SEQ		06/01/2015	MBS PAYDOWN		212,751	212,751	213,881	212,756		(5)		(5)		212,751				5,312	07/15/2032	1
31392R-TJ-0	FHR 2490 PR PAC-1(11)		06/01/2015	MBS PAYDOWN		232,557	232,557	230,031	232,553		4		4		232,557				6,197	08/15/2032	1
31392R-TQ-4	FHR 2490 Z Z,SEQ		06/01/2015	MBS PAYDOWN		489,342	489,342	442,854	489,271		70		70		489,342				12,000	08/15/2032	1
31392R-X7-1	FHR 2491 PZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		335,237	335,237	293,856	335,194		43		43		335,237				8,962	08/15/2032	1
31392R-Y8-8	FHR 2489 Z Z,SEQ		06/01/2015	MBS PAYDOWN		133,563	133,563	123,712	133,549		14		14		133,563				3,243	08/15/2032	1
31392T-7D-3	FHR 2485 BC EXCH,SEQ		06/01/2015	MBS PAYDOWN		119,230	119,230	117,907	119,226		4		4		119,230				2,964	08/15/2032	1
31392T-EQ-6	FHR 2480 PZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		434,586	434,586	367,768	434,505		80		80		434,586				10,853	08/15/2032	1
31392T-JG-3	FHR 2488 PR PAC(11)		06/01/2015	MBS PAYDOWN		221,579	221,579	221,112	221,547		32		32		221,579				5,605	08/15/2032	1
31392T-NU-7	FHR 2481 PG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		237,446	237,446	234,441	237,441		4		4		237,446				5,866	08/15/2032	1
31392T-P2-7	FHR 2481 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		505,246	505,246	471,142	505,192		54		54		505,246				12,684	08/15/2032	1
31392U-3A-0	FHR 2479 PG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		758,894	758,894	746,800	758,874		21		21		758,894				19,442	08/15/2032	1
31392U-BC-7	FHR 2511 Z Z,SEQ		06/01/2015	MBS PAYDOWN		441,622	441,622	402,428	441,538		84		84		441,622				10,050	09/15/2032	1
31392U-P6-5	FHR 2503 JZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,052,665	1,052,665	963,189	1,052,576		90		90		1,052,665				25,508	09/15/2032	1
31392U-W6-7	FHR 2500 PG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		242,623	242,623	245,333	242,628		(6)		(6)		242,623				5,916	09/15/2032	1
31392U-YW-8	FHR 2500 KC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		48,716	48,716	48,488	48,716						48,716				1,218	09/15/2032	1
31392V-3P-5	FHR 2494 HJ PAC(11)		06/01/2015	MBS PAYDOWN		756,317	756,317	770,498	756,344		(28)		(28)		756,317				19,631	09/15/2032	1
31392V-GQ-9	FHR 2497 JH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		111,062	111,062	111,166	111,062						111,062				2,690	09/15/2032	1
31392W-JR-2	FHR 2509 ZG Z,SEQ		06/01/2015	MBS PAYDOWN		472,343	472,343	435,146	472,276		67		67		472,343				11,037	10/15/2032	1
31392W-JS-0	FHR 2509 TZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		742,187	742,187	666,577	742,094		93		93		742,187				16,638	10/15/2032	1
31392W-JU-5	FHR 2509 ZQ Z,SEQ		06/01/2015	MBS PAYDOWN		1,331,558	1,331,558	1,222,953	1,331,255		303		303		1,331,558				31,518	10/15/2032	1
31392W-JV-3	FHR 2509 ZE Z,SEQ		06/01/2015	MBS PAYDOWN		569,565	569,565	563,113	569,556		9		9		569,565				14,589	10/15/2032	1
31392W-LD-0	FHR 2509 QG PAC-1(11)		06/01/2015	MBS PAYDOWN		431,861	431,861	428,082	431,852		9		9		431,861				10,175	10/15/2032	1
31392W-MN-7	FHR 2515 BD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		116,645	116,645	113,583	116,638		7		7		116,645				2,752	10/15/2032	1
31392W-MT-4	FHR 2515 GE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,084,409	1,084,409	1,027,816	1,084,305		104		104		1,084,409				25,299	10/15/2032	1
31392W-Q3-7	FHR 2518 PG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		556,558	556,558	546,775	556,542		17		17		556,558				12,738	10/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31392W-QU-7	FHR 2518 PZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,113,117	1,113,117	1,002,848	1,112,998		118		118		1,113,117				25,475	10/15/2032	1
31392W-TB-6	FHR 2510 PQ PAC(11)		06/01/2015	MBS PAYDOWN		540,578	540,578	534,665	540,568		10		10		540,578				12,522	10/15/2032	1
31392W-VR-8	FHR 2510 NZ Z,SEQ		06/01/2015	MBS PAYDOWN		843,897	843,897	835,722	843,887		10		10		843,897				20,818	10/15/2032	1
31392X-2H-0	FHR 2517 ZD Z,SEQ		06/01/2015	MBS PAYDOWN		333,733	333,733	310,893	333,692		42		42		333,733				7,595	10/15/2032	1
31392X-2K-3	FHR 2517 ZH Z,SEQ		06/01/2015	MBS PAYDOWN		235,361	235,361	233,081	235,357		4		4		235,361				5,962	10/15/2032	1
31392X-B7-2	FHR 2513 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		813,131	813,131	811,606	813,027		104		104		813,131				20,816	02/15/2032	1
31392X-CX-4	FHR 2513 GJ PAC(11)		06/01/2015	MBS PAYDOWN		168,352	168,352	163,959	168,344		8		8		168,352				3,948	10/15/2032	1
31392X-EX-2	FHR 2513 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		469,041	469,041	432,177	468,994		47		47		469,041				10,488	10/15/2032	1
31392X-HN-1	FHR 2529 LB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		61,083	61,083	60,682	61,082		1		1		61,083				1,517	11/15/2032	1
31392X-NF-1	FHR 2523 PH PAC(11)		06/01/2015	MBS PAYDOWN		504,177	504,177	493,621	504,157		20		20		504,177				12,899	11/15/2032	1
31392X-R5-9	FHR 2525 HC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		242,916	242,916	231,112	242,889		27		27		242,916				5,637	11/15/2032	1
31393A-DJ-3	FNR 2003-28 KG PAC(11)		06/01/2015	MBS PAYDOWN		662,605	662,605	680,827	662,728		(123)		(123)		662,605				14,807	04/25/2023	1
31393A-E4-5	FNR 2003-24 MZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		808,916	808,916	666,092	808,736		180		180		808,916				16,940	04/25/2033	1
31393A-N4-5	FNR 2003-24 UY EXCH,SEQ		06/01/2015	MBS PAYDOWN		729,899	729,899	727,847	729,708		192		192		729,899				15,100	04/25/2033	1
31393A-QQ-3	FNR 2003-25 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,195,250	1,195,250	1,183,297	1,195,226		24		24		1,195,250				26,666	04/25/2033	1
31393A-UD-7	FNR 2003-27 EK SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		402,074	402,074	369,029	401,995		79		79		402,074				8,608	04/25/2033	1
31393A-VZ-7	FNR 2003-30 JE PAC(11)		06/01/2015	MBS PAYDOWN		343,176	343,176	342,854	343,154		22		22		343,176				7,818	04/25/2033	1
31393B-2B-0	FNR 2003-56 DA SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,458,155	1,458,155	1,461,800	1,458,155						1,458,155				32,983	06/25/2033	1
31393B-3F-0	FNR 2003-51 PJ PAC(11)		06/01/2015	MBS PAYDOWN		747,448	747,448	710,076	747,365		84		84		747,448				19,709	06/25/2033	1
31393B-4S-1	FNR 2003-50 PH PAC(11)		06/01/2015	MBS PAYDOWN		1,367,387	1,367,387	1,283,207	1,367,301		86		86		1,367,387				31,403	06/25/2033	1
31393B-C5-2	FNR 2003-41 QD EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,216,047	1,216,047	1,216,047	1,216,047						1,216,047				27,065	05/25/2033	1
31393B-PH-2	FNR 2003-32 T EXCH,Z,SEQ		06/01/2015	MBS PAYDOWN		1,677,130	1,677,130	1,675,034	1,677,016		114		114		1,677,130				41,602	05/25/2033	1
31393B-SY-2	FNR 2003-42 PF PAC(11)		06/01/2015	MBS PAYDOWN		338,686	338,686	347,576	338,706		(21)		(21)		338,686				7,783	05/25/2033	1
31393C-BM-4	FNR 2003-34 EW PAC(11)		06/01/2015	MBS PAYDOWN		497,054	497,054	493,636	497,049		5		5		497,054				11,668	05/25/2033	1
31393C-JB-0	FNR 2003-54 VZ Z,SEQ		06/01/2015	MBS PAYDOWN		163,376	163,376	147,702	163,176		200		200		163,376				4,442	06/25/2033	1
31393C-JJ-3	FNR 2003-54 Z Z,SEQ		06/01/2015	MBS PAYDOWN		12,437	12,437	10,362	12,408		29		29		12,437				338	06/25/2033	1
31393C-KE-2	FNR 2003-54 ON EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		533,838	533,838	497,387	533,734		105		105		533,838				11,810	06/25/2033	1
31393C-KP-7	FNR 2003-54 PH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		697,548	697,548	660,709	697,468		81		81		697,548				15,624	06/25/2033	1
31393C-PX-5	FNR 2003-55 UE PAC(11)		06/01/2015	MBS PAYDOWN		279,251	279,251	273,928	279,240		11		11		279,251				6,319	06/25/2033	1
31393C-WJ-8	FNR 2003-46 PJ PAC(11)		06/01/2015	MBS PAYDOWN		5,028,690	5,028,690	5,086,834	5,028,796		(106)		(106)		5,028,690				116,293	06/25/2033	1
31393C-ZD-8	FNR 2003-46 MZ EXCH,Z,SEQ		06/01/2015	MBS PAYDOWN		744,888	744,888	766,536	744,917		(30)		(30)		744,888				19,123	06/25/2033	1
31393D-AN-1	FNR 2003-70 BJ PAC(11)		06/01/2015	MBS PAYDOWN		1,809,455	1,809,455	1,829,151	1,809,517		(62)		(62)		1,809,455				39,923	07/25/2033	1
31393D-D6-5	FNR 2003-59 LB PAC(11)		06/01/2015	MBS PAYDOWN		344,916	344,916	339,581	344,908		9		9		344,916				6,987	08/25/2033	1
31393D-FC-0	FNR 2003-65 PE PAC(11)		06/01/2015	MBS PAYDOWN		1,604,288	1,604,288	1,642,640	1,604,395		(107)		(107)		1,604,288				34,620	07/25/2033	1
31393D-JH-5	FNR 2003-64 Z Z,SEQ		06/01/2015	MBS PAYDOWN		2,449,902	2,449,902	2,465,214	2,449,902						2,449,902				56,868	07/25/2033	1
31393D-KE-0	FNR 2003-64 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		3,607,861	3,607,861	3,379,688	3,607,638		224		224		3,607,861				72,330	07/25/2033	1
31393D-M7-3	FNR 2003-80 ZC Z,SEQ		06/01/2015	MBS PAYDOWN		1,160,963	1,160,963	1,026,727	1,160,395		568		568		1,160,963				24,301	08/25/2033	1
31393D-SU-6	FNR 2003-63 QE PAC(11)		06/01/2015	MBS PAYDOWN		1,350,575	1,350,575	1,378,431	1,350,637		(61)		(61)		1,350,575				26,527	07/25/2033	1
31393D-UU-3	FNW 2003-W10 3A5 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,330,674	1,330,674	1,330,575	1,330,670		4		4		1,330,674				23,527	06/25/2043	1
31393D-ZK-0	FNR 2003-73 GC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		2,313,687	2,313,687	2,289,104	2,313,645		42		42		2,313,687				46,095	08/25/2033	1
31393E-JK-6	FNR 2003-71 AC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		173,718	173,718	153,903	173,658		60		60		173,718				3,926	08/25/2033	1
31393E-RA-9	FNR 2003-91 BY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,030,602	1,030,602	942,195	1,030,430		171		171		1,030,602				20,836	09/25/2033	1
31393E-RJ-0	FNR 2003-91 QE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		828,102	828,102	787,344	828,028		74		74		828,102				18,132	09/25/2033	1
31393E-SV-2	FNR 2003-83 Z Z,SEQ		06/01/2015	MBS PAYDOWN		1,060,383	1,060,383	864,213	1,060,079		305		305		1,060,383				25,888	09/25/2033	1
31393E-ZY-8	FNR 2003-94 PH PAC(11)		06/01/2015	MBS PAYDOWN		1,625,648	1,625,648	1,533,697	1,625,477		171		171		1,625,648				38,207	10/25/2033	1
31393F-5J-1	FHR 2522 B EXCH,SEQ		06/01/2015	MBS PAYDOWN		477,965	477,965	471,692	477,954		11		11		477,965				11,011	11/15/2032	1
31393F-B4-7	FHR 2519 BN EXCH,SEQ		06/01/2015	MBS PAYDOWN		239,971	239,971	237,496	239,966		5		5		239,971				5,330	11/15/2032	1
31393F-BW-5	FHR 2519 LE EXCH,SEQ		06/01/2015	MBS PAYDOWN		844,567	844,567	826,488	844,529		39		39		844,567				17,186	11/15/2032	1
31393F-FJ-0	FHR 2526 Z Z,SEQ		06/01/2015	MBS PAYDOWN		282,500	282,500	265,461	282,470		30		30		282,500				6,743	11/15/2032	1
31393F-H9-0	FHR 2527 ZW Z,SEQ		06/01/2015	MBS PAYDOWN		623,347	623,347	589,648	623,294		53		53		623,347				13,543	11/15/2032	1
31393F-NN-2	FHR 2532 C SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		268,888	268,888	258,700	268,864		24		24		268,888				6,132	12/15/2032	1
31393F-PY-6	FHR 2544 TJ EXCH,SEQ		06/01/2015	MBS PAYDOWN		188,532	188,532	184,437	188,523		9		9		188,532				4,230	12/15/2032	1
31393F-RP-3	FHR 2544 PE PAC(11)		06/01/2015	MBS PAYDOWN		1,157,144	1,157,144	1,128,938	1,157,095		49		49		1,157,144				26,259	12/15/2032	1
31393F-VK-9	FHR 2534 BG PAC(11)		06/01/2015	MBS PAYDOWN		393,828	393,828	388,659	393,820		8		8		393,828				8,743	12/15/2032	1
31393G-3L-6	FHR 2531 Z Z,SEQ		06/01/2015	MBS PAYDOWN		2,141,190	2,141,190	2,054,204	2,141,086		104		104		2,141,190				47,369	12/15/2032	1
31393G-6C-3	FHR 2538 PG PAC-1(11)		06/01/2015	MBS PAYDOWN		766,985	766,985	749,848	766,952		34		34		766,985				17,569	12/15/2032	1
31393G-CB-8	FHR 2545 GD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,028,196	1,028,196	989,197	1,028,121		76		76		1,028,196				22,499	12/15/2032	1
31393G-DM-3	FHR 2545 BZ Z,SEQ		06/01/2015	MBS PAYDOWN		785,620	785,620	752,968	785,581		39		39		785,620				18,120	12/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393G-JF-2	FHR 2542 PH PAC(11)		06/01/2015	MBS PAYDOWN		686,841	686,841	676,400	686,818		23		23		686,841				16,731	12/15/2032	1
31393G-T8-7	FHR 2535 PC PAC(11)		04/01/2015	MBS PAYDOWN		347,055	347,055	357,575	349,747		(2,692)		(2,692)		347,055				6,941	09/15/2032	1
31393G-UM-4	FHR 2545 PG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,043,902	1,043,902	1,060,294	1,043,931		(30)		(30)		1,043,902				21,957	12/15/2032	1
31393G-VD-3	FHR 2533 GB EXCH,SEQ		06/01/2015	MBS PAYDOWN		587,333	587,333	569,346	587,292		41		41		587,333				13,504	12/15/2032	1
31393H-AQ-5	FHR 2543 TG EXCH,PAC		06/01/2015	MBS PAYDOWN		1,319,890	1,319,890	1,315,170	1,319,882		8		8		1,319,890				29,458	12/15/2032	1
31393H-EU-2	FHR 2543 PG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		336,296	336,296	334,194	336,293		3		3		336,296				7,696	12/15/2032	1
31393H-GW-6	FHR 2543 YX EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		76,410	76,410	73,831	76,404		6		6		76,410				1,882	12/15/2032	1
31393H-KG-6	FHR 2563 PC PAC-1(11)		06/01/2015	MBS PAYDOWN		573,531	573,531	585,181	573,550		(19)		(19)		573,531				12,738	01/15/2033	1
31393H-TL-6	FHR 2548 OB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		415,564	415,564	404,071	415,543		21		21		415,564				9,411	01/15/2033	1
31393H-U8-3	FHR 2548 OM EXCH,SEQ		06/01/2015	MBS PAYDOWN		739,959	739,959	715,332	739,915		45		45		739,959				16,758	01/15/2033	1
31393H-XU-1	FHR 2550 AB EXCH,SEQ		06/01/2015	MBS PAYDOWN		575,770	575,770	563,830	575,749		21		21		575,770				12,686	01/15/2033	1
31393H-Z6-2	FHR 2550 PH PAC(11)		06/01/2015	MBS PAYDOWN		1,731,791	1,731,791	1,736,120	1,731,791						1,731,791				38,723	01/15/2033	1
31393J-4A-3	FHR 2554 JZ Z,SEQ		06/01/2015	MBS PAYDOWN		377,155	377,155	347,867	377,106		50		50		377,155				8,631	01/15/2033	1
31393J-6C-7	FHR 2556 KZ Z,SEQ		06/01/2015	MBS PAYDOWN		5,504,055	5,504,055	5,394,834	5,503,912		143		143		5,504,055				124,934	01/15/2033	1
31393J-7D-4	FHR 2549 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,451,224	1,451,224	1,470,611	1,451,258		(34)		(34)		1,451,224				31,176	01/15/2033	1
31393J-CC-0	FHR 2551 TG PAC-1(11)		06/01/2015	MBS PAYDOWN		949,376	949,376	961,095	949,402		(26)		(26)		949,376				20,896	01/15/2033	1
31393J-DN-5	FHR 2553 BG PAC(11)		06/01/2015	MBS PAYDOWN		175,276	175,276	173,413	175,199		76		76		175,276				3,941	10/15/2032	1
31393J-LB-2	FHR 2557 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		752,732	752,732	685,339	752,650		82		82		752,732				15,855	01/15/2033	1
31393J-X9-4	FHR 2561 PH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		913,515	913,515	919,082	913,534		(19)		(19)		913,515				20,698	02/15/2033	1
31393K-7J-8	FHR 2567 PH PAC-1(11)		06/01/2015	MBS PAYDOWN		312,631	312,631	316,539	312,641		(10)		(10)		312,631				6,772	02/15/2033	1
31393K-AT-2	FHR 2576 OE PAC-1(11)		06/01/2015	MBS PAYDOWN		497,957	497,957	507,916	497,978		(21)		(21)		497,957				11,647	02/15/2033	1
31393K-BQ-7	FHR 2576 JZ Z,SEQ		06/01/2015	MBS PAYDOWN		384,476	384,476	369,457	384,455		20		20		384,476				9,268	02/15/2033	1
31393K-CJ-2	FHR 2576 PF PAC-1(11)		06/01/2015	MBS PAYDOWN		1,105,844	1,105,844	1,126,362	1,105,886		(42)		(42)		1,105,844				23,977	02/15/2033	1
31393K-DQ-5	FHR 2569 LB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		365,687	365,687	359,516	365,675		12		12		365,687				7,932	02/15/2033	1
31393K-MG-7	FHR 2570 LG EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,994,252	1,994,252	1,968,488	1,994,200		52		52		1,994,252				45,933	02/15/2033	1
31393K-PB-5	FHR 2575 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		418,117	418,117	410,734	418,106		11		11		418,117				8,593	02/15/2033	1
31393K-ZK-4	FHR 2574 MD EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,673,695	1,673,695	1,700,697	1,673,751		(56)		(56)		1,673,695				38,243	02/15/2033	1
31393L-2Q-5	FHR 2574 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		727,399	727,399	742,401	727,439		(40)		(40)		727,399				16,988	02/15/2033	1
31393L-AH-6	FHR 2571 NB EXCH,SEQ		06/01/2015	MBS PAYDOWN		389,099	389,099	382,168	389,084		15		15		389,099				9,231	02/15/2033	1
31393L-AM-5	FHR 2571 OK EXCH,SEQ		06/01/2015	MBS PAYDOWN		338,732	338,732	332,169	338,718		14		14		338,732				7,783	02/15/2033	1
31393L-JK-0	FHR 2564 GU EXCH,SEQ		06/01/2015	MBS PAYDOWN		629,473	629,473	617,179	629,441		32		32		629,473				15,119	02/15/2033	1
31393L-NP-4	FHR 2564 PT EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		346,500	346,500	347,420	346,500						346,500				8,102	02/15/2033	1
31393L-QD-8	FHR 2564 Z Z,SEQ		06/01/2015	MBS PAYDOWN		529,162	529,162	486,499	529,094		68		68		529,162				12,710	02/15/2033	1
31393L-Z9-7	FHR 2581 PH PAC(11)		06/01/2015	MBS PAYDOWN		1,372,225	1,372,225	1,358,932	1,372,199		26		26		1,372,225				31,151	03/15/2033	1
31393M-2W-0	FHR 2588 DE PAC(11)		06/01/2015	MBS PAYDOWN		483,133	483,133	491,966	483,153		(19)		(19)		483,133				11,112	03/15/2033	1
31393M-B3-4	FHR 2579 LZ EXCH,Z,SEQ		06/01/2015	MBS PAYDOWN		610,048	610,048	563,532	609,937		111		111		610,048				14,850	03/15/2033	1
31393M-J8-5	FHR 2585 MG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,825,902	1,825,902	1,785,818	1,825,824		78		78		1,825,902				41,957	03/15/2033	1
31393M-KB-6	FHR 2580 Z Z,SEQ		06/01/2015	MBS PAYDOWN		341,247	341,247	316,666	341,215		31		31		341,247				6,775	03/15/2033	1
31393M-NJ-6	FHR 2582 PG PAC-1(11)		06/01/2015	MBS PAYDOWN		1,868,190	1,868,190	1,881,252	1,868,222		(32)		(32)		1,868,190				40,423	03/15/2033	1
31393M-UB-5	FHR 2586 PH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,594,767	1,594,767	1,594,269	1,594,726		41		41		1,594,767				34,306	03/15/2033	1
31393M-ZT-1	FHR 2583 PW PAC(11)		06/01/2015	MBS PAYDOWN		1,671,073	1,671,073	1,691,962	1,671,113		(39)		(39)		1,671,073				37,402	03/15/2033	1
31393N-5E-5	FHR 2589 Z Z,SEQ		06/01/2015	MBS PAYDOWN		1,231,177	1,231,177	1,048,231	1,230,963		214		214		1,231,177				27,922	03/15/2033	1
31393N-AH-2	FHR 2587 KG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		359,699	359,699	341,489	359,662		37		37		359,699				7,202	03/15/2033	1
31393N-KJ-7	FHR 2590 PG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,841,450	1,841,450	1,817,773	1,841,411		39		39		1,841,450				40,620	03/15/2033	1
31393N-LZ-0	FHR 2590 TG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,267,876	1,267,876	1,278,639	1,267,904		(29)		(29)		1,267,876				29,958	03/15/2033	1
31393N-Y9-4	FHR 2596 ZL Z,SEQ		06/01/2015	MBS PAYDOWN		418,488	418,488	363,300	418,400		88		88		418,488				8,875	04/15/2033	1
31393P-2G-8	FHR 2608 PH PAC(11)		06/01/2015	MBS PAYDOWN		2,051,413	2,051,413	2,053,336	2,051,413						2,051,413				46,608	04/15/2033	1
31393P-AX-2	FHR 2604 YC PAC(11)		06/01/2015	MBS PAYDOWN		1,355,500	1,355,500	1,398,706	1,356,788		(1,288)		(1,288)		1,355,500				30,350	11/15/2032	1
31393P-EZ-3	FHR 2595 PH PAC(11)		06/01/2015	MBS PAYDOWN		1,029,638	1,029,638	1,018,369	1,029,541		97		97		1,029,638				22,832	04/15/2033	1
31393P-L3-6	FHR 2602 UE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,492,007	1,492,007	1,538,362	1,492,113		(106)		(106)		1,492,007				33,238	04/15/2033	1
31393P-NF-7	FHR 2600 ME EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,910,872	1,910,872	1,912,066	1,910,872						1,910,872				42,978	04/15/2033	1
31393Q-2G-6	FHR 2594 QG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		977,471	977,471	980,144	977,471						977,471				19,988	04/15/2033	1
31393Q-4E-9	FHR 2594 VZ Z,SEQ		06/01/2015	MBS PAYDOWN		1,913,793	1,913,793	1,572,301	1,913,476		317		317		1,913,793				43,021	04/15/2033	1
31393Q-QD-7	FHR 2614 ZN Z,PAC(11)		06/01/2015	MBS PAYDOWN		1,520,977	1,520,977	1,530,483	1,520,977						1,520,977				35,036	05/15/2033	1
31393Q-VP-4	FHR 2618 PE PAC(11)		06/01/2015	MBS PAYDOWN		1,922,987	1,922,987	1,969,188	1,923,102		(115)		(115)		1,922,987				45,160	05/15/2033	1
31393Q-WE-8	FHR 2618 Z Z,SEQ		06/01/2015	MBS PAYDOWN		785,672	785,672	658,983	785,511		162		162		785,672				18,975	05/15/2033	1
31393R-EJ-5	FHR 2613 GP PAC(11)		06/01/2015	MBS PAYDOWN		834,479	834,479	846,213	834,508		(29)		(29)		834,479				18,644	05/15/2033	1
31393R-K5-8	FHR 2625 PH PAC-1(11)		06/01/2015	MBS PAYDOWN		1,144,273	1,144,273	1,141,591	1,144,271		2		2		1,144,273				24,617	06/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393R-NH-9	FHR 2630 AJ PAC(11)		06/01/2015	MBS PAYDOWN		1,968,338	1,968,338	1,960,956	1,968,328		9		9		1,968,338				39,677	06/15/2033	1
31393T-PN-0	FNR 2003-97 WD EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		671,805	671,805	681,252	671,828		(23)		(23)		671,805				17,167	10/25/2033	1
31393U-CY-7	FNR 2003-121 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		810,842	810,842	782,209	810,800		42		42		810,842				18,742	12/25/2033	1
31393U-N6-6	FNR 2004-7 JK SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		10,609	10,609	9,878	10,588		21		21		10,609				176	02/25/2019	1
31393V-5Q-0	FHR 2627 UE PAC(11)		06/01/2015	MBS PAYDOWN		1,688,948	1,688,948	1,705,773	1,688,991		(43)		(43)		1,688,948				34,859	06/15/2033	1
31393V-6U-0	FHR 2634 KJ PAC-1(11)		06/01/2015	MBS PAYDOWN		1,165,856	1,165,856	1,162,577	1,165,840		16		16		1,165,856				26,499	06/15/2033	1
31393V-DY-4	FHR 2632 PE PAC(11)		06/01/2015	MBS PAYDOWN		2,256,552	2,256,552	2,272,771	2,256,597		(45)		(45)		2,256,552				45,380	06/15/2033	1
31393V-HY-0	FHR 2626 PE PAC(11)		06/01/2015	MBS PAYDOWN		716,249	716,249	650,891	716,076		172		172		716,249				15,302	06/15/2033	1
31393V-UK-5	FHR 2639 JK PAC(11)		06/01/2015	MBS PAYDOWN		1,674,347	1,674,347	1,639,029	1,674,277		70		70		1,674,347				35,021	07/15/2033	1
31393W-NY-1	FHR 2644 PH PAC-1(11)		06/01/2015	MBS PAYDOWN		1,913,376	1,913,376	1,820,995	1,913,191		184		184		1,913,376				40,116	07/15/2033	1
31393W-U7-2	FHR 2645 Z Z,SEQ		06/01/2015	MBS PAYDOWN		723,949	723,949	614,904	723,796		152		152		723,949				15,105	07/15/2033	1
31393W-W2-1	FHR 2641 UE PAC(11)		06/01/2015	MBS PAYDOWN		958,328	958,328	930,177	958,262		67		67		958,328				21,226	07/15/2033	1
31393W-XN-4	FHR 2638 EY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		189,488	189,488	180,369	189,251		238		238		189,488				4,453	07/15/2023	1
31393W-Z5-1	FHR 2638 KJ PAC(11)		06/01/2015	MBS PAYDOWN		1,730,513	1,730,513	1,676,435	1,730,420		93		93		1,730,513				36,041	07/15/2033	1
31393X-KQ-9	FNR 2004-24 BY EXCH,SEQ		06/01/2015	MBS PAYDOWN		880,979	880,979	806,130	880,781		198		198		880,979				17,888	04/25/2034	1
31393Y-2S-3	FNR 2004-55 LT SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		780,057	780,057	745,869	779,739		318		318		780,057				14,666	07/25/2024	1
31393Y-6D-2	FNR 2004-49 QE PAC(11)		06/01/2015	MBS PAYDOWN		1,231,172	1,231,172	1,217,706	1,231,150		23		23		1,231,172				27,851	07/25/2034	1
31393Y-7F-6	FNR 2004-58 Z Z,SEQ		06/01/2015	MBS PAYDOWN		272,090	272,090	305,761	272,124		(34)		(34)		272,090				8,567	07/25/2034	1
31393Y-Y4-1	FNW 2004-W6 M MEZ,CSTR,NAS		06/01/2015	MBS PAYDOWN		314,818	314,818	300,651	316,425		(1,608)		(1,608)		314,818				7,256	07/25/2034	1
31394A-P7-5	FNR 2004-76 DU SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		324,267	324,267	304,102	324,077		190		190		324,267				6,140	10/25/2024	1
31394A-VM-5	FNR 2004-59 JL SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		802,050	802,050	820,347	802,214		(164)		(164)		802,050				18,329	08/25/2024	1
31394A-XK-7	FNGT 2004-T4 A7 AFC,SEQ,PT,AS		06/01/2015	MBS PAYDOWN		1,740,027	1,740,027	1,692,897	1,739,020		1,007		1,007		1,740,027				35,205	12/25/2031	1
31394B-7J-7	FNR 2005-32 AE SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		638,223	638,223	607,209	638,010		213		213		638,223				13,082	04/25/2025	1
31394B-BN-3	FNR 2004-81 CE SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		314,176	314,176	294,295	314,007		169		169		314,176				5,936	11/25/2024	1
31394B-EH-3	FNR 2004-78 EB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		874,747	874,747	837,297	874,472		275		275		874,747				18,229	11/25/2024	1
31394B-GD-0	FNR 2004-79 MN SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		455,107	455,107	418,983	454,818		288		288		455,107				7,985	11/25/2024	1
31394B-GT-5	FNR 2004-79 B EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,888,784	1,888,784	1,783,130	1,888,479		305		305		1,888,784				39,212	11/25/2034	1
31394B-HC-1	FNR 2004-84 GB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		556,359	556,359	547,253	556,283		76		76		556,359				11,510	11/25/2024	1
31394B-M3-5	FNR 2004-98 ML SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,226,112	1,226,112	1,206,475	1,226,005		107		107		1,226,112				24,428	01/25/2025	1
31394B-MY-7	FNR 2004-89 DZ Z,SEQ		06/01/2015	MBS PAYDOWN		534,320	534,320	491,908	533,683		637		637		534,320				12,167	12/25/2024	1
31394B-RH-9	FNR 2004-92 ME SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		626,930	626,930	604,987	626,776		154		154		626,930				14,374	12/25/2024	1
31394B-RU-0	FNR 2004-92 BE EXCH,SEQ		06/01/2015	MBS PAYDOWN		718,766	718,766	675,415	718,633		133		133		718,766				15,173	12/25/2034	1
31394B-WC-4	FNR 2004-96 BE SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		598,740	598,740	594,811	598,725		15		15		598,740				12,202	12/25/2024	1
31394B-XN-9	FNR 2004-96 QC EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,442,790	1,442,790	1,458,796	1,442,790						1,442,790				32,741	08/25/2034	1
31394C-G8-9	FNR 2005-27 NE PAC(11)		06/01/2015	MBS PAYDOWN		1,554,154	1,554,154	1,563,382	1,554,154						1,554,154				36,322	05/25/2034	1
31394C-SC-7	FNR 2005-18 EZ Z,SEQ		06/01/2015	MBS PAYDOWN		775,657	775,657	720,391	775,440		217		217		775,657				16,032	03/25/2025	1
31394C-TJ-1	FNR 2005-21 BY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		684,618	684,618	682,586	684,438		180		180		684,618				13,882	03/25/2025	1
31394D-YS-3	FNR 2005-52 PV SC,EXCH,PT		06/01/2015	MBS PAYDOWN		739,373	739,373	747,807	739,395		(22)		(22)		739,373				16,392	05/25/2035	1
31394E-R2-6	FNR 2005-69 KG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,747,546	1,747,546	1,763,298	1,748,083		(537)		(537)		1,747,546				43,131	08/25/2035	1
31394E-SM-1	FNR 2005-59 PD PAC(11)		06/01/2015	MBS PAYDOWN		2,046,035	2,046,035	2,063,538	2,046,035						2,046,035				44,963	12/25/2033	1
31394F-YG-4	FNR 2005-96 UD EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,195,472	1,195,472	1,115,011	1,195,308		163		163		1,195,472				28,009	10/25/2035	1
31394G-HV-8	FHR 2649 OE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,455,432	1,455,432	1,373,878	1,455,270		163		163		1,455,432				30,312	07/15/2033	1
31394H-4G-3	FHR 2662 PJ PAC(11)		06/01/2015	MBS PAYDOWN		362,897	362,897	354,661	362,880		17		17		362,897				8,325	08/15/2033	1
31394H-6T-3	FHR 2664 MZ Z,SEQ		06/01/2015	MBS PAYDOWN		926,357	926,357	735,875	926,145		212		212		926,357				18,962	08/15/2033	1
31394J-A9-8	FHR 2678 ZD Z,SEQ		06/01/2015	MBS PAYDOWN		1,057,065	1,057,065	958,626	1,056,948		117		117		1,057,065				23,190	09/15/2033	1
31394J-C2-1	FHR 2670 QH PAC(11)		06/01/2015	MBS PAYDOWN		1,387,825	1,387,825	1,374,814	1,387,800		25		25		1,387,825				33,391	09/15/2033	1
31394J-KA-4	FHR 2673 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,978,701	1,978,701	1,948,175	1,978,641		60		60		1,978,701				44,695	09/15/2033	1
31394J-N3-7	FHR 2676 LH PAC(11)		06/01/2015	MBS PAYDOWN		1,333,095	1,333,095	1,226,031	1,332,880		215		215		1,333,095				27,616	09/15/2033	1
31394J-U6-2	FHR 2677 MG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		944,749	944,749	867,989	944,569		180		180		944,749				19,563	09/15/2033	1
31394K-AQ-7	FHR 2687 PZ Z,PAC(11),SEG		06/01/2015	MBS PAYDOWN		2,318,893	2,318,893	2,091,352	2,316,967		1,927		1,927		2,318,893				52,367	10/15/2033	1
31394K-MX-9	FHR 2686 JL PAC(11)		06/01/2015	MBS PAYDOWN		2,172,472	2,172,472	2,118,161	2,172,362		110		110		2,172,472				50,499	10/15/2033	1
31394K-Q2-3	FHR 2686 WZ Z,PAC-1(11)		06/01/2015	MBS PAYDOWN		2,074,793	2,074,793	1,877,688	2,074,596		196		196		2,074,793				49,128	10/15/2033	1
31394K-R7-1	FHR 2696 DE PAC(11)		06/01/2015	MBS PAYDOWN		558,921	558,921	556,039	555,631		3,291		3,291		558,921				11,900	07/15/2032	1
31394K-YL-2	FHR 2692 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,848,301	1,848,301	1,788,809	1,848,162		138		138		1,848,301				42,348	10/15/2033	1
31394L-4C-3	FHR 2684 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		2,032,739	2,032,739	1,950,794	2,028,414		4,324		4,324		2,032,739				42,548	01/15/2033	1
31394L-AS-1	FHR 2695 UZ SC,Z,SEQ		06/01/2015	MBS PAYDOWN		1,573,045	1,573,045	1,526,345	1,571,514		1,532		1,532		1,573,045				35,365	10/15/2032	1
31394L-DW-9	FHR 2691 LG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		917,165	917,165	884,204	917,096		69		69		917,165				21,138	10/15/2033	1
31394L-JA-1	FHR 2691 ZJ Z,SEQ		06/01/2015	MBS PAYDOWN		1,379,848	1,379,848	1,122,851	1,379,500		348		348		1,379,848				27,458	10/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31394L-LH-3	FHR 2694 PG PAC-1(11)		06/01/2015	MBS PAYDOWN		1,462,656	1,462,656	1,406,664	1,462,574		82		82		1,462,656				32,699	10/15/2033	1
31394L-P4-8	FHR 2701 QH PAC(11)		06/01/2015	MBS PAYDOWN		591,671	591,671	589,452	591,668		3		3		591,671				13,202	11/15/2033	1
31394L-TV-4	FHR 2707 MG EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,592,645	1,592,645	1,566,018	1,592,591		54		54		1,592,645				35,822	11/15/2033	1
31394M-3B-4	FHR 2705 PE PAC(11)		06/01/2015	MBS PAYDOWN		580,128	580,128	571,970	580,112		15		15		580,128				13,691	11/15/2033	1
31394M-DB-3	FHR 2702 EN PAC(11)		06/01/2015	MBS PAYDOWN		1,363,129	1,363,129	1,344,386	1,363,097		31		31		1,363,129				29,793	11/15/2033	1
31394N-4X-3	FHR 2713 EJ EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		2,951,663	2,951,663	2,895,858	2,951,552		111		111		2,951,663				66,811	12/15/2033	1
31394N-E6-1	FHR 2718 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		2,392,191	2,392,191	2,378,735	2,392,175		16		16		2,392,191				54,906	12/15/2033	1
31394N-G4-4	FHR 2718 ZM Z,SEQ		06/01/2015	MBS PAYDOWN		1,988,434	1,988,434	1,690,169	1,988,060		374		374		1,988,434				47,132	12/15/2033	1
31394N-P3-6	FHR 2727 Z SC,Z,PT		06/01/2015	MBS PAYDOWN		1,421,929	1,421,929	1,190,448	1,421,472		457		457		1,421,929				30,795	11/15/2033	1
31394N-RG-5	FHR 2735 OH PAC(11)		06/01/2015	MBS PAYDOWN		947,654	947,654	903,529	947,584		70		70		947,654				19,065	01/15/2034	1
31394N-RQ-3	FHR 2735 PH PAC(11)		06/01/2015	MBS PAYDOWN		429,844	429,844	424,068	429,834		10		10		429,844				9,604	01/15/2034	1
31394P-3R-2	FHR 2740 PE PAC(11)		06/01/2015	MBS PAYDOWN		983,266	983,266	940,556	983,202		64		64		983,266				22,442	01/15/2034	1
31394P-BQ-5	FHR 2731 PH PAC(11)		06/01/2015	MBS PAYDOWN		1,700,411	1,700,411	1,623,096	1,700,266		145		145		1,700,411				34,925	01/15/2034	1
31394P-G2-3	FHR 2736 BE PAC(11)		06/01/2015	MBS PAYDOWN		1,808,621	1,808,621	1,732,885	1,808,496		125		125		1,808,621				37,482	01/15/2034	1
31394P-XT-5	FHR 2756 Z Z,SEQ		06/01/2015	MBS PAYDOWN		460,749	460,749	387,893	460,628		122		122		460,749				10,935	02/15/2034	1
31394P-ZB-2	FHR 2745 JG PAC(11)		06/01/2015	MBS PAYDOWN		674,112	674,112	671,295	669,694		4,418		4,418		674,112				13,332	10/15/2032	1
31394P-ZC-0	FHR 2745 JH PAC(11)		06/01/2015	MBS PAYDOWN		599,716	599,716	568,793	598,794		921		921		599,716				14,993	02/15/2034	1
31394R-7G-8	FHR 2751 NG PAC(11)		06/01/2015	MBS PAYDOWN		2,405,096	2,405,096	2,296,867	2,404,913		183		183		2,405,096				50,250	02/15/2034	1
31394R-NP-0	FHR 2752 MZ EXCH,Z,SEQ		06/01/2015	MBS PAYDOWN		1,510,830	1,510,830	1,312,109	1,510,483		347		347		1,510,830				35,734	02/15/2034	1
31394R-NU-9	FHR 2752 XY EXCH,SEQ		06/01/2015	MBS PAYDOWN		2,310,327	2,310,327	2,310,327	2,310,327						2,310,327				55,093	02/15/2034	1
31394R-ZC-6	FHR 2769 GH PAC(11)		06/01/2015	MBS PAYDOWN		1,612,412	1,612,412	1,570,590	1,612,349		63		63		1,612,412				33,784	03/15/2034	1
31394T-DT-9	FHR 2759 GE PAC(11)		06/01/2015	MBS PAYDOWN		1,855,131	1,855,131	1,803,535	1,855,042		90		90		1,855,131				39,277	03/15/2034	1
31394T-J6-3	FHR 2767 LB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		195,463	195,463	181,208	195,337		125		125		195,463				3,524	03/15/2024	1
31394U-6U-1	FNR 2005-120 Z Z,SEQ		06/01/2015	MBS PAYDOWN		1,308,861	1,308,861	1,210,696	1,308,713		148		148		1,308,861				29,746	01/25/2036	1
31394U-7C-0	FNR 2005-119 CB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		288,752	288,752	282,887	288,719		33		33		288,752				6,530	01/25/2026	1
31394U-LR-1	FNR 2005-103 AJ SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		548,764	548,764	531,272	548,669		95		95		548,764				12,404	11/25/2025	1
31394U-X6-4	FNR 2005-110 TC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		485,236	485,236	470,679	485,199		36		36		485,236				10,995	12/25/2035	1
31394V-4M-9	FNR 2006-18 CE EXCH,SEQ		06/01/2015	MBS PAYDOWN		870,958	870,958	857,077	870,873		85		85		870,958				20,393	03/25/2026	1
31394V-CV-0	FNR 2005-117 PB PAC(11)		06/01/2015	MBS PAYDOWN		406,417	406,417	394,415	406,403		14		14		406,417				9,045	01/25/2036	1
31394V-YG-9	FNR 2006-4 MD PAC(11)		06/01/2015	MBS PAYDOWN		543,258	543,258	551,832	543,258						543,258				12,687	03/25/2035	1
31394W-NM-6	FHR 2777 ZG Z,SEQ		06/01/2015	MBS PAYDOWN		1,629,274	1,629,274	1,370,054	1,629,033		241		241		1,629,274				37,193	04/15/2034	1
31394X-3E-4	FHR 2783 ME PAC(11)		06/01/2015	MBS PAYDOWN		594,698	594,698	577,973	594,661		37		37		594,698				13,530	04/15/2034	1
31394X-GC-4	FHR 2774 LB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		265,829	265,829	246,058	265,670		159		159		265,829				5,075	04/15/2024	1
31394Y-2B-9	FHR 2800 DZ Z,SEQ		06/01/2015	MBS PAYDOWN		197,711	197,711	164,903	197,669		42		42		197,711				4,612	05/15/2034	1
31394Y-C9-3	FHR 2792 PE PAC(11)		06/01/2015	MBS PAYDOWN		346,304	346,304	342,841	346,299		5		5		346,304				7,566	05/15/2034	1
31394Y-NF-7	FHR 2802 LC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		476,532	476,532	466,406	476,482		50		50		476,532				12,437	05/15/2034	1
31394Y-ZW-7	FHR 2811 PE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		695,968	695,968	680,254	695,944		24		24		695,968				17,577	06/15/2034	1
31395A-3H-6	FHR 2805 VZ Z,SEQ		06/01/2015	MBS PAYDOWN		1,255,339	1,255,339	1,045,070	1,255,021		318		318		1,255,339				27,427	06/15/2034	1
31395A-3X-1	FHR 2813 QZ Z,SEQ		06/01/2015	MBS PAYDOWN		396,360	396,360	427,078	396,388		(28)		(28)		396,360				12,351	02/15/2034	1
31395A-5K-7	FHR 2809 GJ PAC-1(11)		06/01/2015	MBS PAYDOWN		928,732	928,732	906,965	928,689		44		44		928,732				22,705	06/15/2034	1
31395A-AB-1	FHR 2816 ZH Z,SEQ		06/01/2015	MBS PAYDOWN		2,481,320	2,481,320	2,277,386	2,481,130		190		190		2,481,320				60,429	06/15/2034	1
31395A-BS-3	FHR 2814 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		1,725,828	1,725,828	1,432,977	1,725,498		330		330		1,725,828				41,206	06/15/2034	1
31395A-DF-9	FHR 2806 ZV Z,SEQ		06/01/2015	MBS PAYDOWN		1,242,289	1,242,289	1,369,817	1,242,402		(114)		(114)		1,242,289				39,262	11/15/2033	1
31395A-EU-5	FHR 2808 BE PAC(11)		06/01/2015	MBS PAYDOWN		524,802	524,802	515,454	524,786		16		16		524,802				12,625	06/15/2034	1
31395A-KK-0	FHR 2810 PE PAC(11)		06/01/2015	MBS PAYDOWN		759,955	759,955	759,480	759,940		15		15		759,955				18,096	06/15/2034	1
31395A-LJ-2	FHR 2810 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		323,586	323,586	355,944	323,617		(31)		(31)		323,586				10,227	11/15/2033	1
31395A-PF-6	FHR 2807 VZ Z,SUP		06/01/2015	MBS PAYDOWN		3,377,004	3,377,004	3,402,859	3,377,058		(54)		(54)		3,377,004				85,965	06/15/2034	1
31395A-PZ-2	FHR 2804 EC PAC(11)		06/01/2015	MBS PAYDOWN		903,262	903,262	915,540	903,416		(155)		(155)		903,262				19,257	06/15/2033	1
31395B-C5-0	FNR 2006-22 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		1,057,816	1,057,816	971,042	1,057,659		158		158		1,057,816				24,771	04/25/2036	1
31395B-F8-1	FNR 2006-26 KZ Z,SEQ		06/01/2015	MBS PAYDOWN		359,277	359,277	351,067	359,270		6		6		359,277				9,381	04/25/2036	1
31395B-RS-4	FNR 2006-10 JC EXCH,SEQ		06/01/2015	MBS PAYDOWN		413,602	413,602	405,330	413,562		40		40		413,602				9,218	03/25/2026	1
31395C-FC-0	FHR 2820 PH EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,185,591	1,185,591	1,182,627	1,185,571		20		20		1,185,591				26,903	07/15/2034	1
31395D-AY-5	FNR 2006-31 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		500,404	500,404	476,166	500,362		42		42		500,404				11,445	05/25/2036	1
31395D-EV-7	FNR 2006-29 PL EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		2,033,842	2,033,842	2,014,775	2,033,825		18		18		2,033,842				51,844	05/25/2036	1
31395D-KN-8	FNR 2006-33 PH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		693,929	693,929	698,266	693,940		(12)		(12)		693,929				18,673	05/25/2036	1
31395D-LB-3	FNR 2006-37 DB PAC(11)		06/01/2015	MBS PAYDOWN		217,223	217,223	221,771	217,485		(262)		(262)		217,223				5,302	04/25/2035	1
31395D-SF-7	FNR 2006-35 GE PAC(11)		06/01/2015	MBS PAYDOWN		1,553,861	1,553,861	1,521,388	1,553,829		33		33		1,553,861				39,401	05/25/2036	1
31395D-U8-0	FNR 2006-51 LB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		409,479	409,479	396,459	409,458		21		21		409,479				10,320	06/25/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31395D-V7-1	FNR 2006-51 PD PAC(11)		06/01/2015	MBS PAYDOWN		1,233,215	1,233,215	1,161,714	1,232,044		1,171		1,171		1,233,215				30,860	06/25/2036	1
31395D-ZF-9	FNR 2006-55 KZ Z,SEQ		06/01/2015	MBS PAYDOWN		165,930	165,930	153,382	165,916		15		15		165,930				4,636	06/25/2036	1
31395D-ZP-7	FNR 2006-55 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,239,164	1,239,164	1,221,932	1,239,148		16		16		1,239,164				30,089	06/25/2036	1
31395D-ZQ-5	FNR 2006-55 ND EXCH,SEQ		06/01/2015	MBS PAYDOWN		939,422	939,422	926,505	939,374		48		48		939,422				23,464	06/25/2026	1
31395E-5G-8	FHR 2848 CY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		224,834	224,834	221,251	224,798		36		36		224,834				4,728	08/15/2024	1
31395E-DN-4	FHR 2845 MZ Z,SEQ		06/01/2015	MBS PAYDOWN		692,832	692,832	571,153	692,706		126		126		692,832				14,750	08/15/2034	1
31395E-FS-1	FHR 2838 UY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,034,366	1,034,366	1,041,639	1,034,366						1,034,366				21,736	08/15/2019	1
31395E-K6-3	FHR 2833 JG PAC(11)		06/01/2015	MBS PAYDOWN		1,379,213	1,379,213	1,366,283	1,379,195		18		18		1,379,213				31,141	08/15/2034	1
31395E-QL-4	FHR 2840 NG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,033,311	1,033,311	1,017,488	1,033,284		27		27		1,033,311				24,032	08/15/2034	1
31395E-RK-5	FHR 2840 ZH Z,SEQ		06/01/2015	MBS PAYDOWN		485,651	485,651	410,375	485,572		79		79		485,651				9,854	08/15/2034	1
31395E-RT-6	FHR 2841 AT SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		584,739	584,739	528,823	583,880		859		859		584,739				9,770	08/15/2019	1
31395E-TJ-6	FHR 2841 PE PAC(11)		06/01/2015	MBS PAYDOWN		1,493,995	1,493,995	1,474,386	1,493,961		34		34		1,493,995				32,708	08/15/2034	1
31395F-FY-5	FHR 2859 PG PAC(11)		06/01/2015	MBS PAYDOWN		613,642	613,642	610,573	613,638		3		3		613,642				13,198	09/15/2034	1
31395F-JH-8	FHR 2854 PH PAC-1(11)		06/01/2015	MBS PAYDOWN		607,714	607,714	605,435	607,712		3		3		607,714				14,197	09/15/2034	1
31395F-NT-7	FHR 2853 LX SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,028,565	1,028,565	940,173	1,026,995		1,569		1,569		1,028,565				16,963	09/15/2019	1
31395F-QD-9	FHR 2858 JP PAC(11)		06/01/2015	MBS PAYDOWN		2,519,931	2,519,931	2,495,769	2,519,893		38		38		2,519,931				60,459	09/15/2034	1
31395F-UJ-1	FHR 2856 AT SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		900,764	900,764	815,191	899,532		1,232		1,232		900,764				14,901	09/15/2019	1
31395F-WC-4	FHR 2856 PE PAC(11)		06/01/2015	MBS PAYDOWN		962,035	962,035	957,826	962,031		4		4		962,035				22,469	09/15/2034	1
31395G-LX-8	FHR 2878 Z Z,SEQ		06/01/2015	MBS PAYDOWN		1,659,870	1,659,870	1,444,087	1,659,630		240		240		1,659,870				32,440	10/15/2034	1
31395G-P2-2	FHR 2867 LH EXCH,PAC-1		06/01/2015	MBS PAYDOWN		1,308,615	1,308,615	1,311,886	1,308,615						1,308,615				29,863	10/15/2034	1
31395G-W4-0	FHR 2873 MG PAC(11)		06/01/2015	MBS PAYDOWN		820,567	820,567	818,515	820,553		13		13		820,567				19,069	10/15/2034	1
31395G-ZR-6	FHR 2872 GE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		550,212	550,212	523,847	549,516		696		696		550,212				13,487	10/15/2034	1
31395H-EB-2	FHR 2875 ME PAC(11)		06/01/2015	MBS PAYDOWN		1,116,654	1,116,654	1,126,773	1,116,682		(28)		(28)		1,116,654				25,958	10/15/2034	1
31395H-TU-4	FHR 2894 QE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,071,047	1,071,047	1,073,724	1,071,047						1,071,047				24,537	11/15/2034	1
31395H-UQ-1	FHR 2894 Z Z,SEQ		06/01/2015	MBS PAYDOWN		760,077	760,077	644,166	759,971		106		106		760,077				15,613	11/15/2034	1
31395H-YK-0	FHR 2887 PH PAC(11)		06/01/2015	MBS PAYDOWN		1,094,724	1,094,724	1,091,987	1,094,701		24		24		1,094,724				24,802	11/15/2034	1
31395H-ZD-5	FHR 2886 AZ Z,SEQ		06/01/2015	MBS PAYDOWN		1,040,700	1,040,700	874,676	1,040,536		164		164		1,040,700				19,672	11/15/2034	1
31395J-7D-2	FHR 2881 HG PAC(11)		06/01/2015	MBS PAYDOWN		1,180,220	1,180,220	1,170,077	1,180,205		14		14		1,180,220				26,868	11/15/2034	1
31395J-C8-7	FHR 2883 BZ Z,SEQ		06/01/2015	MBS PAYDOWN		731,704	731,704	627,093	731,565		138		138		731,704				15,537	11/15/2034	1
31395J-D3-7	FHR 2883 KZ Z,SEQ		06/01/2015	MBS PAYDOWN		2,123,507	2,123,507	1,811,285	2,123,147		360		360		2,123,507				42,122	11/15/2034	1
31395J-U2-0	FHR 2890 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		720,388	720,388	608,502	720,231		157		157		720,388				15,528	11/15/2034	1
31395J-UJ-3	FHR 2889 OH PAC(11)		06/01/2015	MBS PAYDOWN		1,699,246	1,699,246	1,615,611	1,699,136		110		110		1,699,246				35,597	11/15/2034	1
31395K-AZ-6	FHR 2897 AD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		608,597	608,597	568,753	608,536		62		62		608,597				11,730	12/15/2034	1
31395K-UC-5	FHR 2906 KZ Z,SEQ		06/01/2015	MBS PAYDOWN		1,856,995	1,856,995	1,557,845	1,856,644		351		351		1,856,995				40,120	12/15/2034	1
31395L-D4-0	FHR 2915 GY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		405,606	405,606	384,185	405,435		171		171		405,606				7,429	01/15/2025	1
31395M-C6-4	FHR 2934 BC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		639,991	639,991	638,591	639,947		45		45		639,991				13,536	02/15/2025	1
31395M-PP-8	FHR 2930 UB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		634,367	634,367	618,558	634,269		99		99		634,367				13,345	02/15/2025	1
31395M-RQ-4	FHR 2933 BD PAC-2(22)		06/01/2015	MBS PAYDOWN		490,239	490,239	488,554	490,123		116		116		490,239				11,029	09/15/2024	1
31395M-UF-4	FHR 2922 EC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		523,092	523,092	499,062	522,899		193		193		523,092				10,974	02/15/2025	1
31395N-3A-3	FNR 2006-61 PW PAC(11)		06/01/2015	MBS PAYDOWN		384,479	384,479	377,270	384,467		11		11		384,479				9,398	07/25/2036	1
31395N-4L-8	FNR 2006-61 PN PAC(11)		06/01/2015	MBS PAYDOWN		519,500	519,500	517,552	519,275		225		225		519,500				13,516	07/25/2036	1
31395N-C3-9	FNR 2006-58 DZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		705,381	705,381	698,548	705,379		2		2		705,381				16,601	07/25/2036	1
31395N-CS-4	FNR 2006-44 PH EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		594,344	594,344	594,530	594,344						594,344				15,374	06/25/2036	1
31395N-GE-1	FNR 2006-45 AN SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		493,049	493,049	488,273	493,032		18		18		493,049				12,639	06/25/2026	1
31395N-H8-3	FNR 2006-58 CY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,177,803	1,177,803	1,179,919	1,177,803						1,177,803				29,843	07/25/2026	1
31395N-KC-0	FNR 2006-53 WD PAC(11)		06/01/2015	MBS PAYDOWN		452,163	452,163	450,097	451,987		176		176		452,163				11,069	09/25/2035	1
31395N-N8-6	FNR 2006-66 MZ Z,SEQ		06/01/2015	MBS PAYDOWN		552,189	552,189	544,877	552,187		2		2		552,189				14,774	07/25/2036	1
31395N-VC-8	FNR 2006-60 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		912,652	912,652	893,080	912,608		44		44		912,652				24,463	07/25/2036	1
31395R-SE-9	FHR 2968 PG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,622,862	1,622,862	1,629,962	1,622,879		(17)		(17)		1,622,862				37,877	04/15/2035	1
31395T-DG-6	FHR 2958 MG PAC(11)		06/01/2015	MBS PAYDOWN		651,954	651,954	648,287	651,951		3		3		651,954				13,639	04/15/2035	1
31395T-JQ-8	FHR 2957 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		582,396	582,396	569,201	582,338		58		58		582,396				12,142	04/15/2025	1
31395T-U9-3	FHR 2983 PE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,314,509	1,314,509	1,315,331	1,314,509						1,314,509				31,376	05/15/2035	1
31395T-W8-3	FHR 2970 WL PAC-1(11)		06/01/2015	MBS PAYDOWN		1,574,229	1,574,229	1,554,428	1,574,190		39		39		1,574,229				37,297	05/15/2035	1
31395T-XP-4	FHR 2974 YB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		305,733	305,733	304,395	305,727		6		6		305,733				6,898	05/15/2025	1
31395U-7A-3	FHR 2981 PE PAC(11)		06/01/2015	MBS PAYDOWN		1,433,748	1,433,748	1,416,274	1,433,722		26		26		1,433,748				33,371	05/15/2035	1
31395U-CL-3	FHR 2975 PM PAC(11)		06/01/2015	MBS PAYDOWN		1,480,106	1,480,106	1,503,001	1,480,137		(32)		(32)		1,480,106				32,204	05/15/2035	1
31395U-E2-3	FHR 2980 LE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,634,166	1,634,166	1,630,783	1,633,984		182		182		1,634,166				36,272	05/15/2035	1
31395U-J3-6	FHR 2971 KU EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,377,663	1,377,663	1,381,968	1,377,663						1,377,663				31,655	05/15/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31395U-T2-7	FHR 2977 PE PAC(11)		06/01/2015	MBS PAYDOWN		1,652,949	1,652,949	1,638,486	1,652,932		17		17		1,652,949				33,743	05/15/2035	1
31395U-WT-4	FHR 2991 EH PAC-2(22)		06/01/2015	MBS PAYDOWN		429,190	429,190	413,498	429,089		101		101		429,190				10,714	06/15/2035	1
31395V-AM-1	FHR 2993 MG SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		917,076	917,076	914,210	917,063		13		13		917,076				19,436	06/15/2025	1
31395V-KK-4	FHR 2984 NE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,281,846	1,281,846	1,242,940	1,281,777		69		69		1,281,846				28,083	06/15/2035	1
31395W-2M-8	FHR 3003 CQ SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		655,749	655,749	641,916	655,657		92		92		655,749				13,567	07/15/2025	1
31395W-J7-3	FHR 3005 KB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		615,693	615,693	617,424	615,693						615,693				14,076	07/15/2025	1
31395W-N2-9	FHR 3002 PJ SC,PAC(11)		06/01/2015	MBS PAYDOWN		7,361,982	7,361,982	7,116,679	7,356,109		5,874		5,874		7,361,982				166,493	04/15/2035	1
31395W-W4-5	FHR 3012 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,670,599	1,670,599	1,680,518	1,670,625		(26)		(26)		1,670,599				37,543	08/15/2035	1
31395W-ZV-2	FHR 3018 GC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		504,667	504,667	481,168	504,622		45		45		504,667				9,941	08/15/2035	1
31395X-AA-3	FHR 3014 DJ PAC-2(22)		05/01/2015	MBS PAYDOWN		305,598	305,598	294,723	305,574		24		24		305,598				7,367	08/15/2035	1
31396A-4H-4	FHR 3042 DY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		545,365	545,365	535,779	545,305		60		60		545,365				12,633	09/15/2025	1
31396A-6R-0	FHR 3038 QJ SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,140,946	1,140,946	1,110,640	1,140,777		169		169		1,140,946				23,713	09/15/2025	1
31396A-HE-7	FHR 3032 AH PAC(11)		06/01/2015	MBS PAYDOWN		557,710	557,710	554,224	557,705		5		5		557,710				12,277	09/15/2035	1
31396A-NL-4	FHR 3035 Z Z,SUP		06/01/2015	MBS PAYDOWN		566,778	566,778	544,992	566,746		32		32		566,778				14,895	09/15/2035	1
31396C-FW-5	FHR 3059 PE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		3,251,751	3,251,751	3,192,311	3,251,688		63		63		3,251,751				72,994	10/15/2035	1
31396C-J7-6	FHR 3047 LD EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,121,718	1,121,718	1,110,851	1,121,661		57		57		1,121,718				25,906	10/15/2025	1
31396C-KL-3	FHR 3047 WP SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		727,750	727,750	680,531	727,644		106		106		727,750				15,470	10/15/2035	1
31396E-BH-8	FHR 3058 AH PAC(11)		06/01/2015	MBS PAYDOWN		660,217	660,217	651,861	660,202		16		16		660,217				15,081	10/15/2035	1
31396F-2R-3	FHR 3070 MH PAC-1(11)		06/01/2015	MBS PAYDOWN		1,656,833	1,656,833	1,602,986	1,656,787		46		46		1,656,833				37,474	11/15/2035	1
31396F-EH-2	FHR 3069 PE PAC-1(11)		06/01/2015	MBS PAYDOWN		1,212,321	1,212,321	1,177,088	1,212,260		61		61		1,212,321				27,840	11/15/2035	1
31396G-5C-1	FHR 3086 BY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		639,359	639,359	630,243	639,310		48		48		639,359				14,589	12/15/2025	1
31396G-5W-7	FHR 3086 PD PAC(11)		06/01/2015	MBS PAYDOWN		2,554,251	2,554,251	2,537,988	2,553,979		272		272		2,554,251				59,300	12/15/2034	1
31396G-B7-5	FHR 3087 JY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		475,448	475,448	468,967	475,413		35		35		475,448				10,551	12/15/2025	1
31396G-EE-7	FHR 3084 YD PAC-1(11)		04/01/2015	MBS PAYDOWN		427,110	427,110	421,388	416,135		10,975		10,975		427,110				7,830	07/15/2034	1
31396G-L8-2	FHR 3101 PE PAC-1(11)		06/01/2015	MBS PAYDOWN		1,125,594	1,125,594	1,108,886	1,125,576		18		18		1,125,594				25,410	01/15/2036	1
31396G-QU-8	FHR 3097 PJ PAC(11)		06/01/2015	MBS PAYDOWN		613,433	613,433	611,037	612,953		480		480		613,433				13,816	12/15/2034	1
31396G-RY-9	FHR 3098 HV SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		603,184	603,184	583,486	603,089		95		95		603,184				13,307	01/15/2026	1
31396G-S8-5	FHR 3098 KG PAC-1(11)		06/01/2015	MBS PAYDOWN		1,134,726	1,134,726	1,118,990	1,134,477		249		249		1,134,726				28,383	01/15/2036	1
31396G-T5-0	FHR 3099 BK SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		695,879	695,879	694,357	695,753		126		126		695,879				15,776	01/15/2026	1
31396J-2F-1	FHR 3126 Z Z,SEQ		06/01/2015	MBS PAYDOWN		690,646	690,646	662,993	690,632		14		14		690,646				17,158	03/15/2036	1
31396J-DF-9	FHR 3124 ZG Z,SEQ		06/01/2015	MBS PAYDOWN		530,522	530,522	494,960	530,495		27		27		530,522				13,929	03/15/2036	1
31396J-MS-1	FHR 3131 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		421,891	421,891	409,844	421,829		62		62		421,891				9,741	03/15/2026	1
31396J-YZ-2	FHR 3144 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		630,342	630,342	587,301	630,291		51		51		630,342				14,017	04/15/2036	1
31396K-6S-6	FNR 2006-100 Z Z,SEQ		06/01/2015	MBS PAYDOWN		907,288	907,288	889,284	907,282		6		6		907,288				22,097	10/25/2036	1
31396K-BC-5	FNR 2006-65 GD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		878,315	878,315	889,294	878,389		(74)		(74)		878,315				22,047	07/25/2026	1
31396K-D6-6	FNR 2006-83 HZ Z,SEQ		06/01/2015	MBS PAYDOWN		420,874	420,874	406,801	420,852		22		22		420,874				11,167	09/25/2036	1
31396K-HD-7	FNR 2006-68 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		402,579	402,579	394,464	402,576		3		3		402,579				10,208	08/25/2036	1
31396K-PT-3	FNR 2006-69 PD PAC(11)		06/01/2015	MBS PAYDOWN		428,064	428,064	429,670	428,064						428,064				10,656	08/25/2036	1
31396K-QE-5	FNR 2006-69 PZ Z,PAC(11)		06/01/2015	MBS PAYDOWN		483,982	483,982	492,755	483,990		(8)		(8)		483,982				13,144	08/25/2036	1
31396K-S2-9	FNR 2006-81 NE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,053,158	1,053,158	1,049,291	1,052,843		316		316		1,053,158				26,014	09/25/2036	1
31396K-WJ-7	FNR 2006-71 DZ SC,EXCH,Z,PT		06/01/2015	MBS PAYDOWN		1,205,199	1,205,199	1,172,433	1,205,176		23		23		1,205,199				29,722	07/25/2036	1
31396K-X5-6	FNR 2006-87 Z Z,SEQ		06/01/2015	MBS PAYDOWN		829,472	829,472	801,478	829,266		206		206		829,472				21,490	09/25/2036	1
31396L-LG-3	FNR 2006-102 ME EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,565,720	1,565,720	1,577,463	1,565,720						1,565,720				37,630	10/25/2036	1
31396L-NK-2	FNR 2006-106 TK SC,PT		06/01/2015	MBS PAYDOWN		1,233,786	1,233,786	1,222,508	1,233,766		20		20		1,233,786				29,175	10/25/2033	1
31396L-PG-9	FNR 2006-106 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		963,248	963,248	927,126	963,185		63		63		963,248				21,468	11/25/2036	1
31396L-QL-7	FNR 2006-112 DB PAC(11)		06/01/2015	MBS PAYDOWN		258,751	258,751	252,323	258,745		7		7		258,751				5,905	11/25/2036	1
31396N-7G-5	FHR 3138 QE PAC(11)		06/01/2015	MBS PAYDOWN		572,201	572,201	556,555	572,179		22		22		572,201				14,804	04/15/2036	1
31396N-TM-8	FHR 3151 LH PAC-1(11)		06/01/2015	MBS PAYDOWN		739,629	739,629	750,926	739,864		(235)		(235)		739,629				19,469	05/15/2036	1
31396N-WH-5	FHR 3158 GB EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,247,357	1,247,357	1,228,646	1,247,276		80		80		1,247,357				30,810	05/15/2026	1
31396P-4B-4	FNR 2007-24 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		843,570	843,570	846,371	843,570						843,570				18,162	03/25/2037	1
31396P-J4-4	FNR 2007-13 FB FLT,PT		06/25/2015	MBS PAYDOWN		2	2	2	2						2					03/25/2037	1
31396P-J7-7	FNR 2007-13 NA SEQ,NAS		06/01/2015	MBS PAYDOWN		279,285	279,285	270,808	279,275		9		9		279,285				6,874	03/25/2037	1
31396P-LT-6	FNR 2007-2 HE EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,601,010	1,601,010	1,598,009	1,600,764		246		246		1,601,010				38,276	02/25/2037	1
31396P-ND-9	FNR 2007-10 Z Z,SEQ		06/01/2015	MBS PAYDOWN		930,783	930,783	915,440	930,776		7		7		930,783				21,636	02/25/2037	1
31396P-VE-8	FNR 2007-9 B EXCH,SEQ		06/01/2015	MBS PAYDOWN		363,438	363,438	362,587	363,362		77		77		363,438				8,931	03/25/2037	1
31396P-VY-4	FNR 2007-23 BW SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		433,641	433,641	440,925	433,651		(11)		(11)		433,641				10,803	03/25/2037	1
31396P-Y3-9	FNR 2007-20 BA NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		1,699,124	1,699,124	1,707,355	1,699,124						1,699,124				42,836	03/25/2037	1
31396R-4J-3	FHR 3155 CY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		460,124	460,124	452,826	460,083		41		41		460,124				11,345	05/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31396R-6J-1	FHR 3156 BY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		647,681	647,681	639,028	647,635		46		46		647,681				15,690	05/15/2026	1
31396R-CC-9	FHR 3150 GM SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		620,251	620,251	617,731	620,245		6		6		620,251				15,622	05/15/2026	1
31396R-G3-5	FHR 3149 LD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		480,755	480,755	477,450	480,743		12		12		480,755				11,895	05/15/2026	1
31396R-HB-6	FHR 3149 PE EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		2,779,815	2,779,815	2,767,002	2,779,803		13		13		2,779,815				71,016	05/15/2036	1
31396R-QB-6	FHR 3178 B SC,SEQ		06/01/2015	MBS PAYDOWN		193,734	193,734	188,073	193,595		138		138		193,734				5,812	06/15/2036	1
31396R-QZ-3	FHR 3178 ME EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		740,235	740,235	746,480	740,245		(11)		(11)		740,235				17,623	06/15/2036	1
31396R-TY-3	FHR 3173 PG EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,959,847	1,959,847	1,990,164	1,959,877		(30)		(30)		1,959,847				48,346	06/15/2036	1
31396R-YR-2	FHR 3172 PE PAC-1(11)		06/01/2015	MBS PAYDOWN		886,795	886,795	871,692	886,772		23		23		886,795				20,420	06/15/2036	1
31396T-DG-5	FHR 3164 JE EXCH,SEQ		06/01/2015	MBS PAYDOWN		442,384	442,384	442,522	442,384						442,384				9,720	06/15/2036	1
31396T-SC-8	FHR 3171 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		620,490	620,490	623,011	620,510		(20)		(20)		620,490				15,202	06/15/2026	1
31396T-UC-5	FHR 3171 MJ EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,319,752	1,319,752	1,279,540	1,319,692		59		59		1,319,752				31,642	06/15/2036	1
31396T-XF-5	FHR 3167 QH PAC(11)		06/01/2015	MBS PAYDOWN		2,188,566	2,188,566	2,193,353	2,188,566						2,188,566				53,625	06/15/2036	1
31396U-DS-6	FHR 3192 GE PAC-1(11)		06/01/2015	MBS PAYDOWN		1,990,505	1,990,505	1,921,460	1,990,458		48		48		1,990,505				49,624	07/15/2036	1
31396U-KY-5	FHR 3186 LD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		560,872	560,872	564,597	560,902		(30)		(30)		560,872				13,742	07/15/2026	1
31396U-LE-8	FHR 3186 NE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,043,553	1,043,553	1,015,018	1,043,511		42		42		1,043,553				26,683	07/15/2036	1
31396U-QS-2	FHR 3181 BW SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		751,598	751,598	761,228	751,650		(52)		(52)		751,598				17,444	07/15/2026	1
31396V-2Q-0	FNBR 2007-B2 B EXCH,SEQ		06/01/2015	MBS PAYDOWN		2,108,174	2,108,174	2,034,882	2,108,067		107		107		2,108,174				47,682	06/25/2037	1
31396V-7H-5	FNR 2007-49 CA EXCH,SEQ		06/01/2015	MBS PAYDOWN		609,325	609,325	605,279	609,323		2		2		609,325				15,594	06/25/2037	1
31396V-AY-4	FNBR 2007-B1 B EXCH,SEQ		06/01/2015	MBS PAYDOWN		2,465,530	2,465,530	2,411,982	2,465,451		79		79		2,465,530				55,348	04/25/2037	1
31396V-NK-0	FNR 2007-26 BD SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,619,750	1,619,750	1,642,275	1,619,773		(23)		(23)		1,619,750				41,091	04/25/2037	1
31396V-XB-9	FNR 2007-44 WB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		366,724	366,724	363,916	366,723		1		1		366,724				8,562	05/25/2047	1
31396V-ZM-3	FNR 2007-41 B EXCH,SEQ		06/01/2015	MBS PAYDOWN		584,152	584,152	582,327	584,028		124		124		584,152				15,682	05/25/2037	1
31396W-7C-4	FNR 2007-83 PE PAC(11)		06/01/2015	MBS PAYDOWN		508,899	508,899	519,077	508,904		(6)		(6)		508,899				11,172	08/25/2037	1
31396W-DR-4	FNR 2007-53 NE EXCH,PAC		06/01/2015	MBS PAYDOWN		727,273	727,273	735,388	727,282		(9)		(9)		727,273				20,873	06/25/2037	1
31396W-RX-6	FNR 2007-70 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		555,321	555,321	531,676	555,312		9		9		555,321				13,495	07/25/2047	1
31396W-XH-4	FNR 2007-61 AW EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,510,365	1,510,365	1,453,486	1,510,314		51		51		1,510,365				34,658	07/25/2037	1
31396W-XQ-4	FNR 2007-66 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		463,063	463,063	442,876	463,040		23		23		463,063				11,477	07/25/2037	1
31396W-Y8-3	FNR 2007-76 EB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		821,905	821,905	789,767	821,880		25		25		821,905				20,003	08/25/2037	1
31396W-YB-6	FNR 2007-66 BA NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		1,301,148	1,301,148	1,259,673	1,301,100		47		47		1,301,148				33,156	07/25/2037	1
31396X-AK-0	FNR 2007-81 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,250,982	1,250,982	1,202,257	1,250,946		36		36		1,250,982				30,702	08/25/2037	1
31396X-AT-1	FNR 2007-81 DE PAC(11)		06/01/2015	MBS PAYDOWN		1,048,024	1,048,024	1,050,644	1,048,024						1,048,024				26,232	06/25/2036	1
31396X-DF-8	FNR 2007-79 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		410,351	410,351	391,501	410,334		17		17		410,351				10,830	08/25/2037	1
31396Y-5Q-1	FNR 2008-34 ZA Z,SEQ		06/01/2015	MBS PAYDOWN		892,254	892,254	834,013	892,219		34		34		892,254				19,271	05/25/2038	1
31396Y-NR-9	FNR 2008-12 AL EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,449,086	1,449,086	1,428,255	1,449,073		13		13		1,449,086				34,035	03/25/2038	1
31396Y-R2-0	FNR 2008-26 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		2,642,016	2,642,016	2,178,012	2,638,950		3,067		3,067		2,642,016				54,604	04/25/2038	1
31396Y-WF-5	FNR 2008-13 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		96,257	96,257	95,204	96,257						96,257				2,515	03/25/2048	1
31397A-AW-3	FHR 3205 PE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		2,197,097	2,197,097	2,206,709	2,197,097						2,197,097				53,029	08/15/2036	1
31397A-G4-9	FHR 3198 PE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		880,329	880,329	878,300	880,135		194		194		880,329				21,262	08/15/2036	1
31397A-P3-1	FHR 3201 PG PAC-1(11)		06/01/2015	MBS PAYDOWN		873,000	873,000	879,411	873,017		(17)		(17)		873,000				21,843	08/15/2036	1
31397A-VW-0	FHR 3216 ME EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		948,539	948,539	957,431	948,549		(10)		(10)		948,539				26,633	09/15/2036	1
31397A-WP-4	FHR 3216 PE EXCH,PAC-1(11)		06/01/2015	MBS PAYDOWN		1,071,657	1,071,657	1,085,053	1,071,796		(140)		(140)		1,071,657				26,431	09/15/2036	1
31397B-3L-3	FHR 3220 C EXCH,SEQ		06/01/2015	MBS PAYDOWN		553,293	553,293	554,762	553,295		(3)		(3)		553,293				12,871	09/15/2036	1
31397B-4P-3	FHR 3220 PE PAC(11)		06/01/2015	MBS PAYDOWN		1,697,344	1,697,344	1,705,831	1,697,354		(10)		(10)		1,697,344				42,272	09/15/2036	1
31397B-R7-8	FHR 3225 PB PAC(11)		06/01/2015	MBS PAYDOWN		476,476	476,476	483,102	476,487		(11)		(11)		476,476				11,361	10/15/2036	1
31397B-VU-2	FHR 3231 PH PAC(11)		06/01/2015	MBS PAYDOWN		925,222	925,222	931,873	925,230		(8)		(8)		925,222				21,491	10/15/2036	1
31397C-5S-4	FHR 3241 DB PAC(11)		06/01/2015	MBS PAYDOWN		853,237	853,237	840,438	853,225		12		12		853,237				21,262	11/15/2036	1
31397C-AK-5	FHR 3246 D EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,495,680	1,495,680	1,500,120	1,495,692		(12)		(12)		1,495,680				38,165	11/15/2036	1
31397C-V6-3	FHR 3239 EG SC,EXCH,SEQ		06/01/2015	MBS PAYDOWN		959,934	959,934	959,559	959,892		42		42		959,934				22,976	11/15/2036	1
31397E-DE-2	FHR 3249 BZ Z,SEQ		06/01/2015	MBS PAYDOWN		2,318,884	2,318,884	2,315,623	2,318,453		431		431		2,318,884				60,233	12/15/2036	1
31397E-TN-5	FHR 3268 HP PAC-1(11)		06/01/2015	MBS PAYDOWN		630,133	630,133	612,410	630,123		10		10		630,133				12,682	01/15/2037	1
31397F-BY-7	FHR 3279 PL PAC(11)		06/01/2015	MBS PAYDOWN		3,003,411	3,003,411	3,076,619	3,003,475		(64)		(64)		3,003,411				76,855	02/15/2037	1
31397F-FP-2	FHR 3271 FP FLT,PT		06/15/2015	MBS PAYDOWN		162,054	162,054	162,104	162,054						162,054				332	02/15/2037	1
31397F-JS-2	FHR 3277 QB PAC-1(11)		06/01/2015	MBS PAYDOWN		166,473	166,473	168,293	166,475		(2)		(2)		166,473				3,614	02/15/2037	1
31397F-WK-4	FHR 3291 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		566,318	566,318	546,143	566,287		31		31		566,318				12,342	03/15/2037	1
31397G-6Q-8	FHR 3287 PN EXCH,PAC(11)		06/01/2015	MBS PAYDOWN		1,367,367	1,367,367	1,388,572	1,367,388		(21)		(21)		1,367,367				31,315	03/15/2037	1
31397G-TN-0	FHR 3305 JC EXCH,SEQ		06/01/2015	MBS PAYDOWN		480,154	480,154	461,754	480,127		27		27		480,154				10,372	04/15/2037	1
31397H-K6-4	FHR 3316 JC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,201,960	1,201,960	1,186,138	1,201,948		13		13		1,201,960				30,689	05/15/2037	1
31397H-UK-2	FHR 3334 B EXCH,SEQ		06/01/2015	MBS PAYDOWN		842,221	842,221	828,009	842,195		26		26		842,221				21,012	06/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31397M-W3-8	FHR 3334 PD PAC-1(11)		06/01/2015	MBS PAYDOWN		1,370,979	1,370,979	1,370,658	1,370,867		113		113		1,370,979				34,483	04/15/2036	1
31397J-AC-8	FHR 3335 AG SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		439,507	439,507	442,108	439,512		(5)		(5)		439,507				11,185	06/15/2037	1
31397J-MR-2	FHR 3341 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		858,636	858,636	819,729	858,604		32		32		858,636				19,224	07/15/2037	1
31397J-QJ-6	FHR 3351 AC EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,404,820	1,404,820	1,349,066	1,404,755		65		65		1,404,820				36,031	07/15/2037	1
31397J-VB-7	FHR 3349 GW SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,127,897	1,127,897	1,080,490	1,127,836		61		61		1,127,897				30,958	07/15/2037	1
31397J-WV-2	FHR 3344 AC SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		467,252	467,252	447,777	467,228		23		23		467,252				13,879	07/15/2037	1
31397L-2V-0	FNR 2008-62 AY EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,495,287	1,495,287	1,399,495	1,495,129		158		158		1,495,287				33,987	07/25/2038	1
31397L-DS-5	FNR 2008-24 AZ EXCH,Z,SEQ		06/01/2015	MBS PAYDOWN		441,582	441,582	375,345	440,173		1,408		1,408		441,582				10,947	04/25/2038	1
31397L-M7-1	FNR 2008-58 KW SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,082,213	1,082,213	985,490	1,081,941		272		272		1,082,213				22,655	07/25/2038	1
31397M-HL-4	FNR 2008-70 AY EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,028,425	1,028,425	948,601	1,028,284		140		140		1,028,425				23,415	08/25/2038	1
31397M-KT-3	FNR 2008-68 LJ EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,167,185	1,167,185	1,057,762	1,167,046		139		139		1,167,185				26,774	08/25/2038	1
31397P-NU-0	FHR 3399 ZB Z,SEQ		06/01/2015	MBS PAYDOWN		473,762	473,762	453,331	473,745		18		18		473,762				11,298	12/15/2037	1
31397P-RT-9	FHR 3406 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		164,531	164,531	165,405	164,531		(1)		(1)		164,531				4,374	01/15/2038	1
31397P-SG-6	FHR 3407 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,909,262	1,909,262	1,874,880	1,909,239		23		23		1,909,262				43,488	01/15/2038	1
31397R-FM-3	FHR 3412 AY SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		553,093	553,093	532,352	553,078		15		15		553,093				11,241	02/15/2038	1
31397T-QD-7	FHR 3447 BA SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		561,742	561,742	518,119	561,669		74		74		561,742				11,273	05/15/2038	1
31397T-TT-9	FHR 3459 LB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		568,341	568,341	535,839	568,301		40		40		568,341				13,626	06/15/2038	1
31397W-4G-7	FHR 3460 BY EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,518,076	1,518,076	1,442,913	1,517,927		148		148		1,518,076				33,945	06/15/2038	1
31397W-AG-0	FHR 3456 NB EXCH,SEQ		06/01/2015	MBS PAYDOWN		1,321,819	1,321,819	1,263,576	1,321,726		92		92		1,321,819				29,982	06/15/2038	1
31397W-GS-8	FHR 3455 KC EXCH,SEQ		06/01/2015	MBS PAYDOWN		664,720	664,720	599,079	664,593		127		127		664,720				14,220	06/15/2038	1
31397W-GX-7	FHR 3455 LB EXCH,SEQ		06/01/2015	MBS PAYDOWN		642,138	642,138	611,637	642,072		67		67		642,138				14,704	06/15/2038	1
31397W-VK-8	FHR 3471 DB EXCH,SEQ		06/01/2015	MBS PAYDOWN		478,472	478,472	452,174	478,441		30		30		478,472				10,806	07/15/2038	1
31397W-WN-1	FHR 3468 GU EXCH,SEQ		06/01/2015	MBS PAYDOWN		749,200	749,200	692,542	749,129		71		71		749,200				17,002	07/15/2038	1
31397Y-3Y-5	FHR 3479 NB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		877,968	877,968	801,180	877,877		91		91		877,968				20,308	08/15/2038	1
31397Y-4Y-4	FHR 3484 AU EXCH,SEQ		06/01/2015	MBS PAYDOWN		864,249	864,249	815,635	864,201		47		47		864,249				18,954	08/15/2038	1
31397Y-B6-7	FHR 3487 MB SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		647,624	647,624	613,421	647,586		38		38		647,624				14,524	09/15/2038	1
31402C-PL-0	FN 725027		06/01/2015	MBS PAYDOWN		5,521	5,521	5,452	5,516		5		5		5,521				115	11/01/2033	1
31402C-U6-7	FN 725205		06/01/2015	MBS PAYDOWN		6,125	6,125	6,048	6,119		6		6		6,125				126	03/01/2034	1
31402C-V7-4	FN 725238		06/01/2015	MBS PAYDOWN		14,347	14,347	14,167	14,333		15		15		14,347				297	03/01/2034	1
31402D-GN-4	FN 725705		06/01/2015	MBS PAYDOWN		6,332	6,332	6,249	6,326		6		6		6,332				132	08/01/2034	1
31402D-K5-8	FN 725816		06/01/2015	MBS PAYDOWN		971	971	991	972		(1)		(1)		971				24	05/01/2034	1
31402D-MP-2	FN 725866		06/01/2015	MBS PAYDOWN		425,789	425,789	408,159	425,717		72		72		425,789				7,870	09/01/2034	1
31402R-SA-8	FN 735913		06/01/2015	MBS PAYDOWN		1,973	1,973	1,982	1,974		(1)		(1)		1,973				44	10/01/2035	1
31403D-7K-9	FN 746198		06/01/2015	MBS PAYDOWN		20,806	20,806	20,544	20,774		32		32		20,806				350	10/01/2033	1
31403D-G6-0	FN 745521		06/01/2015	MBS PAYDOWN		4,547	4,547	4,569	4,549		(2)		(2)		4,547				108	04/01/2035	1
31403D-QC-6	FN 745751		06/01/2015	MBS PAYDOWN		3,879	3,879	3,900	3,880		(1)		(1)		3,879				91	09/01/2035	1
31403F-ZU-1	FN 747855		06/01/2015	MBS PAYDOWN		20,621	20,621	19,717	20,560		62		62		20,621				320	06/01/2019	1
31403J-5L-6	FN 750651		06/01/2015	MBS PAYDOWN		1,309	1,309	1,254	1,308		1		1		1,309				25	09/01/2033	1
31403N-4B-0	FN 754218		06/01/2015	MBS PAYDOWN		3,516	3,516	3,577	3,519		(3)		(3)		3,516				87	12/01/2033	1
31403N-DT-1	FN 753514		06/01/2015	MBS PAYDOWN		3,521	3,521	3,582	3,523		(2)		(2)		3,521				80	11/01/2033	1
31403N-JK-4	FN 753666		06/01/2015	MBS PAYDOWN		845	845	850	846						845				19	11/01/2033	1
31403N-UT-2	FN 753994		06/01/2015	MBS PAYDOWN		252	252	257	252						252				6	12/01/2033	1
31403Q-AE-0	FN 754305		06/01/2015	MBS PAYDOWN		750	750	763	751						750				19	12/01/2033	1
31404D-E7-9	FN 765258		06/01/2015	MBS PAYDOWN		5,939	5,939	5,862	5,934		5		5		5,939				111	03/01/2019	1
31404H-SQ-3	FN 769227		06/01/2015	MBS PAYDOWN		4,021	4,021	4,091	4,025		(4)		(4)		4,021				85	11/01/2033	1
31404H-TP-4	FN 769258		06/01/2015	MBS PAYDOWN		83	83	84	83						83				2	12/01/2033	1
31404K-XB-3	FN 771174		06/01/2015	MBS PAYDOWN		869	869	906	869		(1)		(1)		869				25	01/01/2034	1
31404L-5Q-9	FN 772255		06/01/2015	MBS PAYDOWN		1,606	1,606	1,634	1,607						1,606				48	11/01/2033	1
31404W-TV-8	FN 780964		06/01/2015	MBS PAYDOWN		49,056	49,056	49,094	49,056						49,056				897	05/01/2019	1
31406C-DK-1	FN 805706		06/01/2015	MBS PAYDOWN		2,391	2,391	2,360	2,391						2,391				41	12/01/2034	1
31406F-A9-2	FN 808332		06/01/2015	MBS PAYDOWN		191	191	196	191						191				5	02/01/2035	1
31406K-GM-6	FN 812104		06/01/2015	MBS PAYDOWN		13,618	13,618	13,031	13,610		8		8		13,618				301	02/01/2035	1
31406M-HW-9	FN 813945		06/01/2015	MBS PAYDOWN		4,482	4,482	4,410	4,478		4		4		4,482				74	12/01/2020	1
31406V-ZR-0	FN 821652		06/01/2015	MBS PAYDOWN		48	48	50	48						48				2	06/01/2035	1
31406W-JA-3	FN 822057		06/01/2015	MBS PAYDOWN		275	275	276	275						275				6	07/01/2035	1
31407C-NE-3	FN 826689		06/01/2015	MBS PAYDOWN		1,245	1,245	1,228	1,243		2		2		1,245				28	08/01/2035	1
31407E-VL-4	FN 828719		06/01/2015	MBS PAYDOWN		22,825	22,825	23,996	22,837		(13)		(13)		22,825				571	07/01/2035	1
31407V-ME-2	FN 841957		06/01/2015	MBS PAYDOWN		28,815	28,815	28,945	28,816		(1)		(1)		28,815				789	11/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31408D-5N-0	FN 848753		06/01/2015	MBS PAYDOWN		107	107	107	107						107				2	12/01/2035	1
31408D-K9-4	FN 848220		06/01/2015	MBS PAYDOWN		4,782	4,782	4,803	4,783		(1)		(1)		4,782				95	11/01/2035	1
31409A-PF-0	FN 865422		06/01/2015	MBS PAYDOWN		317	317	321	317						317				3	02/01/2036	1
31410C-FS-6	FN 884977		06/01/2015	MBS PAYDOWN		670	670	681	671		(1)		(1)		670				17	06/01/2036	1
31410C-VE-9	FN 885413		06/01/2015	MBS PAYDOWN		2,324	2,324	2,365	2,326		(2)		(2)		2,324				67	06/01/2036	1
31410D-U7-3	FN 886306		06/01/2015	MBS PAYDOWN		2,189	2,189	2,228	2,189						2,189				23	07/01/2036	1
31410F-VW-2	FN 888129		06/01/2015	MBS PAYDOWN		4,614	4,614	4,633	4,615		(1)		(1)		4,614				105	02/01/2037	1
31410G-7C-1	FN 889291		06/01/2015	MBS PAYDOWN		3,027	3,027	3,025	3,027						3,027				60	04/01/2023	1
31410G-CT-8	FN 888482		06/01/2015	MBS PAYDOWN		2,333	2,333	2,234	2,326		7		7		2,333				43	05/01/2035	1
31410P-V9-1	FN 893540		06/01/2015	MBS PAYDOWN		38	38	39	38						38				1	09/01/2036	1
31410T-ZY-4	FN 897259		06/01/2015	MBS PAYDOWN		114	114	119	114						114				3	11/01/2036	1
31410U-RC-8	FN 897883		04/01/2015	MBS PAYDOWN		3,899	3,899	3,942	3,899						3,899				84	12/01/2036	1
31410W-NA-2	FN 899585		06/01/2015	MBS PAYDOWN		780	780	792	782		(1)		(1)		780				22	07/01/2037	1
31410X-4N-3	FN 900929		06/01/2015	MBS PAYDOWN		75	75	77	75						75				2	02/01/2037	1
31411K-LQ-4	FN 910335		06/01/2015	MBS PAYDOWN		223	223	228	223						223				6	03/01/2037	1
31411L-KL-4	FN 911199		06/01/2015	MBS PAYDOWN		94	94	97	94						94				3	04/01/2037	1
31411V-MM-8	FN 915764		06/01/2015	MBS PAYDOWN		806	806	809	807		(1)		(1)		806				15	03/01/2037	1
31412L-Y8-7	FN 928735		06/01/2015	MBS PAYDOWN		1,190	1,190	1,218	1,196		(6)		(6)		1,190				32	10/01/2037	1
31412S-RC-1	FN 933483		06/01/2015	MBS PAYDOWN		8,370	8,370	8,569	8,370		(1)		(1)		8,370				207	03/01/2038	1
31412T-B9-3	FN 933964		06/01/2015	MBS PAYDOWN		363	363	363	363						363				8	07/01/2023	1
31413C-HX-0	FN 941346		06/01/2015	MBS PAYDOWN		832	832	852	834		(1)		(1)		832				27	08/01/2037	1
31413R-2Z-8	FN 953592		06/01/2015	MBS PAYDOWN		67	67	67	67						67				2	01/01/2038	1
31413S-BF-0	FN 953738		06/01/2015	MBS PAYDOWN		2,699	2,699	2,800	2,700		(1)		(1)		2,699				79	11/01/2037	1
31414K-U7-3	FN 968706		06/01/2015	MBS PAYDOWN		5,877	5,877	5,900	5,877						5,877				148	02/01/2038	1
31414M-Q6-6	FN 970377		06/01/2015	MBS PAYDOWN		9,867	9,867	10,102	9,869		(2)		(2)		9,867				288	03/01/2038	1
31414P-ZN-2	FN 972449		06/01/2015	MBS PAYDOWN		80	80	82	80						80				2	03/01/2038	1
31414P-ZT-9	FN 972454		06/01/2015	MBS PAYDOWN		5	5	5	5						5					02/01/2038	1
31414R-4T-9	FN 974334		06/01/2015	MBS PAYDOWN		873	873	906	877		(4)		(4)		873				25	03/01/2038	1
31414R-4V-4	FN 974336		06/01/2015	MBS PAYDOWN		230	230	234	231		(1)		(1)		230				6	03/01/2038	1
31414R-4W-2	FN 974337		06/01/2015	MBS PAYDOWN		17	17	18	17						17					03/01/2038	1
31414R-4X-0	FN 974338		06/01/2015	MBS PAYDOWN		15	15	16	15						15					03/01/2038	1
31414R-5B-7	FN 974342		06/01/2015	MBS PAYDOWN		49	49	50	49						49				1	03/01/2038	1
31414R-5C-5	FN 974343		06/01/2015	MBS PAYDOWN		11	11	11	11						11					03/01/2038	1
31414R-B5-3	FN 973560		06/01/2015	MBS PAYDOWN		492	492	483	492						492				10	03/01/2023	1
31414R-WJ-0	FN 974149		06/01/2015	MBS PAYDOWN		2,857	2,857	2,868	2,857						2,857				59	02/01/2038	1
31414T-JR-3	FN 975572		06/01/2015	MBS PAYDOWN		1,310	1,310	1,286	1,309		1		1		1,310				26	06/01/2023	1
31415L-LF-2	FN 983326		06/01/2015	MBS PAYDOWN		1,580	1,580	1,579	1,580						1,580				32	07/01/2023	1
49228M-BV-5	KERN CNTY CA WTR AGY IMPT DIST		05/01/2015	SINKING FUND REDEMPTION		215,000	215,000	214,389	214,996		4		4		215,000				6,289	05/01/2036	1FE
52518R-BE-5	LSSC 2002-GE1 A SC,CSTR		06/01/2015	MBS PAYDOWN		15,746	15,746	15,151									15,746	15,746		07/26/2024	6*
57586N-CX-7	MASSACHUSETTS ST HSG FIN AGY		06/01/2015	SECURITY CALLED at 100.000		40,000	40,000	40,000	40,004						40,004		(4)	(4)	1,300	12/01/2039	1FE
57586P-DD-5	MASSACHUSETTS ST HSG FIN AGY H		06/01/2015	SECURITY CALLED at 100.000		12,185,000	12,185,000	12,186,526	12,186,526						12,186,526		(1,526)	(1,526)	360,676	12/01/2037	1FE
64970M-XL-2	NEW YORK CITY NY HSG DEV CORP		05/01/2015	SECURITY CALLED at 100.000		1,075,000	1,075,000	1,075,000	1,075,000						1,075,000				37,243	11/01/2017	1FE
69573X-AN-9	PWT 0 5 PAC		05/01/2015	MBS PAYDOWN		7,666	7,666	7,608	7,655		11		11		7,666				304	05/01/2019	1FE
761114-BQ-9	RESR 11 F PAC		05/01/2015	MBS PAYDOWN		9,460	9,460	8,460	9,437		24		24		9,460				378	02/01/2019	6*
77876N-AK-4	LFR 6 I PAC		06/22/2015	MBS PAYDOWN		7,888	7,888	7,800	7,874		15		15		7,888				308	08/20/2019	6*
783760-RQ-6	RYL 86 F SEQUENTIAL PAYER		05/01/2015	MBS PAYDOWN		5,678	5,678	5,057	5,654		24		24		5,678				207	04/01/2019	1
899673-BX-4	TULSA OK PUBLIC FACS AUTH		04/01/2015	SECURITY CALLED at 100.000		740,000	740,000	740,000	740,000						740,000				22,455	04/01/2027	1FE
92812Q-6E-2	VIRGINIA ST HSG DEV AUTH		06/01/2015	SECURITY CALLED at 100.000		1,070,000	1,070,000	1,070,000	1,070,000						1,070,000				21,705	06/01/2043	1FE
31395V-LQ-0	FHR 2984 WB SC,SEQ		06/01/2015	MBS PAYDOWN		771,302	771,302	769,856	771,175		127		127		771,302				16,034	11/15/2023	1
3199999. Subtotal - Bonds - U.S. Special Revenues						550,807,281	550,807,286	533,132,524	550,689,184		85,688		85,688		550,793,065		14,216	14,216	12,972,808	XXX	XXX
00077B-3U-5	AMAC 2002-9 A4 RTL,NAS		06/01/2015	MBS PAYDOWN		24,272	24,272	24,788	24,273		(1)		(1)		24,272				582	12/25/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
000780-AD-8	AMAC 2003-3 A4 RTL,SSNR,NAS		06/01/2015	MBS PAYDOWN		55,933	55,933	57,078	55,937		(4)		(4)		55,933				1,251	02/25/2033	1FM
000780-HD-1	AMAC 2003-6 1A27 PAC(11),RTL,SSNR,AS		06/01/2015	MBS PAYDOWN		521,491	521,491	517,193	521,485		6		6		521,491				11,296	05/25/2033	1FM
00130H-BH-7	AES CORP/VA SR UNSECURED		04/14/2015	TENDER OFFER FOR SECURITY		1,088,038	965,000	1,030,138	996,408		(2,945)		(2,945)		993,463		94,574	94,574	38,386	10/15/2017	3FE
00253C-HK-6	AMT 2001-4 M1 MEZ,STEP,AFC,NAS		06/01/2015	MBS PAYDOWN		196,720	196,720	196,627	197,744		(1,024)		(1,024)		196,720				6,405	01/25/2032	1FM
00391*-AA-5	ACA COMPLIANCE GROUP HOLDINGS, LLC SENIO		06/30/2015	SINKING FUND REDEMPTION		25,000	25,000	25,000							25,000				575	01/30/2021	4Z
00400Y-AF-8	ACADEMY LTD COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		134,519	134,519	134,442	134,430		89		89		134,519				3,093	08/03/2018	4FE
00430W-AF-6	ACCELLENT INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		64,375	64,375	64,375	64,375						64,375				1,465	03/12/2021	4FE
00437N-AC-6	ACCR 2006-2 A3 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		382,795	382,795	334,467	375,382		7,412		7,412		382,795				518	09/25/2036	1FM
00441W-AD-8	ACE 2006-SL4 M1 MEZ,STEP,IRC		05/26/2015	PRIOR YEAR INCOME															107	09/25/2036	6FE
004421-EX-7	ACE 2004-OP1 M2 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		27,178	27,178	24,574	27,056		123		123		27,178				218	04/25/2034	3FM
004421-MW-0	ACE 2005-SN1W A2 STEP,AFC		06/01/2015	MBS PAYDOWN		705,880	705,880	705,693	703,222		2,658		2,658		705,880				14,764	11/25/2039	1FM
004421-RF-2	ACE 2005-HE5 M2 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		646,502	646,502	462,249	640,524		5,978		5,978		646,502				2,623	08/25/2035	1FM
004421-RV-7	ACE 2005-SL1 M1 MEZ,STEP,AFC		06/18/2015	VARIOUS		4,702,075	5,381,408	5,378,132	1,544,681		55,481		55,481		1,600,162		3,101,913	3,101,913	174,194	06/25/2035	1FM
004421-VF-7	ACE 2006-SL1 M1A MEZ,STEP,AFC		05/26/2015	PRIOR YEAR INCOME															1	09/25/2035	6FE
004421-YC-1	ACE 2006-SL2 M1 MEZ,STEP,AFC		06/25/2015	PRIOR YEAR INCOME															672	01/25/2036	6FE
00790*-AA-2	AERA ENERGY CTL PASS-THRU TRUST 2011		06/15/2015	SINKING FUND REDEMPTION		672,156	672,156	672,156	672,156						672,156				13,234	06/15/2019	1
00938#-AA-1	WALGREEN CO (BATON ROUGE)		06/15/2015	SINKING FUND REDEMPTION		16,929	16,929	16,929	16,929						16,929				486	10/15/2032	2
01310T-AH-2	ALBERTSON'S HOLDINGS LLC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		207,500	207,500	204,388	206,417		1,083		1,083		207,500				4,787	08/25/2021	3FE
01560#-AA-4	ALGIERS REAL ESTATE VENTURES LLC (WAG NE		06/15/2015	SINKING FUND REDEMPTION		16,919	16,919	16,919	16,919						16,919				489	03/15/2034	2
01877K-AA-1	ALLIANCE PIPELINE LP SENIOR NOTES	G	06/30/2015	MATURITY		133,440	133,440	133,440	133,440						133,440				5,184	06/30/2015	2FE
01877K-AD-5	ALLIANCE PIPELINE LP SR SECURED		06/30/2015	SINKING FUND REDEMPTION		1,675,000	1,675,000	1,681,311	1,675,133		(133)		(133)		1,675,000				38,450	12/31/2025	2FE
01973J-AH-2	ALLISON TRANSMISSION INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		139,575	139,575	138,802	115,242		343		343		139,575				2,254	08/23/2019	3FE
02146P-AD-7	CWALT 2006-HY12 A4 FLT,STEP,IRC,AS		06/25/2015	MBS PAYDOWN		1,092,458	1,092,458	913,261	989,403		103,055		103,055		1,092,458				2,434	08/25/2036	1FM
02147Q-AE-2	CWALT 2006-19CB A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,116,438	1,418,782	1,395,607	1,328,338		2,391		2,391		1,330,729		(214,291)	(214,291)	34,366	08/25/2036	1FM
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ,AS		06/01/2015	MBS PAYDOWN		625,489	709,186	704,338	672,892		4,397		4,397		677,289		(51,799)	(51,799)	16,650	04/25/2037	1FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		471,906	632,168	636,317	566,311		(5,327)		(5,327)		560,984		(89,079)	(89,079)	15,248	01/25/2047	1FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT,AS		06/25/2015	MBS PAYDOWN		275,188	332,423	209,624	301,826		5,146		5,146		306,971		(31,783)	(31,783)	856	02/25/2037	1FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR,NAS		06/01/2015	MBS PAYDOWN		431,351	569,494	559,706	516,686		(3,140)		(3,140)		513,547		(82,196)	(82,196)	13,394	03/25/2037	1FM
02151C-BD-7	CWALT 2007-15CB A19 EXCH,SSNR,AS		06/01/2015	MBS PAYDOWN		597,470	691,637	659,189	658,754		3,278		3,278		662,031		(64,561)	(64,561)	16,248	07/25/2037	1FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		945,327	1,212,733	1,168,013	1,154,970		283		283		1,155,253		(209,926)	(209,926)	30,586	09/25/2037	1FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH,SSNR,NAS		06/01/2015	MBS PAYDOWN		317,643	405,829	393,622	374,825		(2,731)		(2,731)		372,094		(54,451)	(54,451)	9,979	08/25/2037	1FM
02660T-BN-2	AHM 2004-3 4A XRESET,FLT,DLY,AFC,AS		06/01/2015	MBS PAYDOWN		599,777	599,777	581,034	599,006		771		771		599,777				5,097	10/25/2034	1FM
02660T-FG-3	AHM 2005-2 4A2 XRESET,FLT,DLY,AFC,SSNR,A		06/01/2015	MBS PAYDOWN		796,685	796,685	749,116	793,583		3,102		3,102		796,685				6,008	09/25/2045	1FM
02660T-FM-0	AHM 2005-2 5A4D STEP,AFC,AS		06/01/2015	MBS PAYDOWN		251,451	251,451	251,451	252,092		(641)		(641)		251,451				5,864	09/25/2035	1FM
026710-AE-3	AHT II 1D SEQUENTIAL PAYER		04/01/2015	MBS PAYDOWN		5,149	5,149	4,567									5,149	5,149	142	12/25/2018	1FM
026711-AJ-0	AHT IV 2 AFC,SUP		06/01/2015	MBS PAYDOWN		43,816	43,816	38,671	43,647		169		169		43,816				1,861	09/25/2020	1FM
028909-AC-3	.AMRES 1994-1		06/01/2015	MBS PAYDOWN		14,765	15,565	12,666	15,059		(295)		(295)		14,765				457	02/18/2024	1
02928#-AN-1	AMRES 1993-1B-B		06/01/2015	MBS PAYDOWN		3,125	3,125	3,125	3,125						3,125				90	05/18/2023	1
02928#-AQ-4	AMRES 1993-3-2Z		06/01/2015	MBS PAYDOWN		3,210	3,934	3,880	3,216		(6)		(6)		3,210				107	12/18/2023	1
03063P-AE-2	AMCAR 2010-3 C SUBORDINATED BOND		04/08/2015	MBS PAYDOWN		223,069	223,069	223,050	224,572		(1,503)		(1,503)		223,069				2,484	04/08/2016	1FE
03064N-AG-1	AMCAR 2011-2 D SUBORDINATED BOND		06/08/2015	MBS PAYDOWN		2,585,682	2,585,682	2,583,045	2,584,113		1,569		1,569		2,585,682				50,452	05/08/2017	1FE
03064T-AD-5	AMCAR 2011-5 B SUBORDINATED BOND		04/08/2015	VARIOUS		1,474,383	1,474,383	1,474,193	1,482,835		(518)	7,935	(8,453)		1,474,383				12,041	12/08/2016	1FE
03064T-AE-3	AMCAR 2011-5 C SUBORDINATED BOND		06/08/2015	MBS PAYDOWN		11,575,026	11,575,026	11,571,829	11,567,210		7,817		7,817		11,575,026				168,049	10/08/2017	1FE
03072S-JC-0	AMSI 2003-8 AF4 STEP,AFC,SEQ		05/01/2015	MBS PAYDOWN		124,642	124,642	124,630	124,641						124,642				2,890	10/25/2033	1FM
03072S-KZ-7	AMSI 2003-10I AF5I STEP,AFC,SEQ		06/01/2015	MBS PAYDOWN		265,810	265,810	265,708	265,810						265,810				6,325	12/25/2033	1FE
03072S-P8-2	AMSI 2005-R9 AF4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		271,338	271,338	264,555	271,158		180		180		271,338				5,660	11/25/2035	1FM
03072S-QP-3	AMSI 2004-FR1 A6 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		681,481	681,481	681,481	681,481						681,481				14,378	05/25/2034	1FM
03072S-XY-6	AMSI 2005-R1 M1 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		689,957	689,957	391,550	667,569		22,388		22,388		689,957				2,263	03/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
03072S-ZX-6	AMSI 2005-R3 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		109,293	109,293	79,238	107,167		2,126		2,126		109,293				338	05/25/2035	1FM
03523T-AT-5	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT		04/15/2015	MATURITY		5,000,000	5,000,000	4,990,698	4,999,504		497		497		5,000,000				90,625	04/15/2015	1FE
03762A-AG-4	NSCR 2007-3A CF SUB,DLY CDO-CRE CDO	E	04/01/2015	MBS PAYDOWN			28,571													10/25/2052	6*
03765@-AA-5	APOLLON ONE CORP (WAG CHARLESTON)		06/15/2015	SINKING FUND REDEMPTION		26,401	26,401	26,401	26,401						26,401				732	09/15/2034	2
037735-CQ-8	APPALACHIAN POWER CO SR UNSECURED		05/24/2015	MATURITY		5,000,000	5,000,000	4,986,350	4,998,950		1,050		1,050		5,000,000				85,000	05/24/2015	2FE
03927N-AA-1	ARCAP 2005-1A A SEQ CDO-CRE CDO		06/01/2015	MBS PAYDOWN		15,072	15,072	15,083	14,883		189		189		15,072				345	12/21/2042	1AM
03927P-AG-3	ARCAP 2004-RR3 D MEZZ CDO-CRE CDO		06/01/2015	MBS PAYDOWN			2,427												192	09/21/2045	6FE
03938D-AD-4	ARCH COAL INC COMPANY ASSETS,STOCK,		06/30/2015	VARIOUS		15,978	10,824	(99,840)	(96,748)		2,918		2,918		(93,516)		109,494	109,494	14,028	05/16/2018	4FE
040104-JJ-1	ARSI 2004-W8 A2 FLT,STEP,NAS		06/25/2015	MBS PAYDOWN		488,957	488,957	429,828	485,006		3,951		3,951		488,957				2,437	05/25/2034	1FM
040555-CE-2	ARIZONA PUBLIC SERVICE SR UNSECURED		05/15/2015	MATURITY		30,500,000	30,500,000	29,723,805	30,468,974		31,026		31,026		30,500,000				709,125	05/15/2015	1FE
048312-AG-7	ACETF 2003-1 A3 SEQUENTIAL PAYER		04/20/2015	MBS PAYDOWN		552,571	552,571	555,420	551,381		1,190		1,190		552,571				13,952	10/20/2020	1FE
05368B-AA-8	AVIAT 2003-1 A FLOATING RATE BOND		06/15/2015	MBS PAYDOWN		13,956	13,956	13,716	13,909		46		46		13,956				66	12/15/2023	5*
05368B-AB-6	AVIAT 2003-1 B SUB,FLT		06/15/2015	MBS PAYDOWN		7,778	7,778	7,778	7,778						7,778				87	12/15/2023	5*
05377R-AF-1	AESOP 2010-3A A SEQUENTIAL PAYER		05/20/2015	VARIOUS		13,333,333	13,333,333	13,284,053	13,399,005		(45,933)	19,738	(65,671)		13,333,333				232,000	05/20/2016	1FE
05377R-AL-8	AESOP 2010-5A A SEQUENTIAL PAYER		06/17/2015	VARIOUS		64,847,862	64,075,000	64,074,270	64,074,869		69		69		64,074,938		772,924	772,924	966,144	03/20/2017	1FE
05377R-AZ-7	AESOP 2012-2A A SEQUENTIAL PAYER		04/02/2015	JP MORGAN SECURITIES INC.-ABS/CMO		51,267,578	50,000,000	49,998,655	49,999,247		82		82		49,999,329		1,268,249	1,268,249	420,300	05/20/2018	1FE
05508W-AA-3	B&G FOODS INC COMPANY GUARNT		04/08/2015	WACHOVIA CAPITAL - HIGH YIELD		14,800,294	14,745,000	14,817,916	14,802,160		(3,388)		(3,388)		14,798,772		1,522	1,522	250,051	06/01/2021	3FE
05531R-AN-7	BCAP 2009-RR4 6A1 SC,AD,PT,SSNR		06/01/2015	MBS PAYDOWN		1,429,431	1,429,431	1,307,929	1,419,870		9,561		9,561		1,429,431				36,162	07/26/2036	1FM
05538B-AH-8	B/E AEROSPACE INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		46,000	46,000	45,864	33,376		93		93		46,000				687	12/16/2021	3FE
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PASS THRU CERTS		04/01/2015	SINKING FUND REDEMPTION		46,514	46,514	46,514	46,514						46,514				1,155	04/01/2023	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PASS THRU CERTS		04/01/2015	SINKING FUND REDEMPTION		792,409	792,409	797,131	792,494		(85)		(85)		792,409				23,756	04/01/2024	1FE
05606Q-AC-3	BXGNT 2007-A C SUBORDINATED BOND		05/16/2015	VARIOUS		291,722	291,722	291,706	291,722						291,722				9,013	10/02/2022	1FE
05643#-AA-6	BACONTON POWER LLC B		06/30/2015	SINKING FUND REDEMPTION		1,260,000	1,260,000	1,260,000	1,260,000						1,260,000				43,092	09/30/2022	1
058498-AR-7	BALL CORP COMPANY GUARNT		06/24/2015	JEFFERIES & CO - HIGH YIELD		8,726,747	8,635,000	8,635,000	8,635,000						8,635,000		91,747	91,747	340,603	03/15/2022	3FE
058498-AT-3	BALL CORP COMPANY GUARNT		06/24/2015	VARIOUS		7,270,000	7,270,000	7,270,000							7,270,000				554	07/01/2025	3FE
05946X-BH-5	BAFC 2002-2 A3 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		72,467	72,467	67,915	72,448		19		19		72,467				1,782	11/25/2032	1FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		153,159	153,159	155,331	153,176		(17)		(17)		153,159				3,767	11/25/2032	2FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ,AS		06/01/2015	MBS PAYDOWN		484,435	484,435	469,069	484,415		20		20		484,435				9,126	11/25/2034	1FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		235,887	235,887	225,456	235,686		201		201		235,887				5,695	10/25/2035	1FM
05947U-7K-8	BACM 2006-1 A3B CSTR,SEQ		04/10/2015	MBS PAYDOWN		6,543,529	6,543,529	6,576,462	6,543,529						6,543,529				118,809	09/10/2045	1FM
05947U-MH-8	BACM 2003-2 G SUB,CSTR		06/01/2015	MBS PAYDOWN		11,278,906	11,278,906	10,923,744	11,268,596		10,310		10,310		11,278,906				272,246	03/11/2041	1FM
05947U-MM-7	BACM 2003-2 L SUB,AFC		05/01/2015	MBS PAYDOWN			14,699												314	03/11/2041	1FM
05947U-RK-6	BACM 2004-2 E SUB,AFC		06/01/2015	MBS PAYDOWN		490,824	490,824	486,541	490,756		68		68		490,824				9,913	11/10/2038	1FM
05947U-VS-4	BACM 2004-4 C SUB,AFC		06/01/2015	MBS PAYDOWN		160,641	160,641	161,449	160,641						160,641				3,346	07/10/2042	1FM
05947U-WF-1	BACM 2004-4 XC IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				1,529	183		(183)		(183)						88	07/10/2042	1FE
05948K-B6-5	BOAA 2005-5 5CB1 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		370,902	401,811	405,076	396,261		828		828		397,089		(26,187)	(26,187)	8,867	06/25/2035	1FM
05948K-C9-8	BOAA 2005-6 CB1 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		561,707	561,707	566,183	562,829		(1,122)		(1,122)		561,707				13,104	07/25/2035	1FM
05948K-F2-0	BOAA 2005-6 5A1 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		711,156	711,156	712,934	711,990		(834)		(834)		711,156				17,131	07/25/2035	3FM
05948K-F3-8	BOAA 2005-6 5A2 SEQ,AS		06/01/2015	MBS PAYDOWN		93,298	93,298	84,318	90,842		2,456		2,456		93,298				2,248	07/25/2035	1FM
05948K-KZ-1	BOAA 2004-1 30B1 SUB,NAS		06/18/2015	VARIOUS		2,582,581	3,364,765	3,191,401	1,934,704		(26,268)		(26,268)		1,908,436		674,144	674,144	103,310	02/25/2034	1FM
05948K-LA-5	BOAA 2004-1 30B2 SUB,NAS		06/01/2015	MBS PAYDOWN			152,337	141,876											1,174	02/25/2034	1FM
05948K-P3-7	BOAA 2005-9 4A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		432,937	447,888	432,282	445,559		(1,149)		(1,149)		444,409		(11,472)	(11,472)	8,705	10/25/2035	1FM
05948X-6F-3	BOAMS 2004-5 1A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		657,862	657,862	645,013	657,833		29		29		657,862				16,874	06/25/2034	1FM
05948X-GX-3	BOAMS 2003-4 1A56 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,357,474	1,357,474	1,362,141	1,357,474						1,357,474				28,192	06/25/2033	1FM
05948X-RG-8	BOAMS 2003-6 1A32 PAC-1(11),SSNR,AS		06/01/2015	MBS PAYDOWN		1,644,707	1,644,707	1,645,478	1,644,707						1,644,707				32,503	08/25/2033	1FM
05948X-RJ-2	BOAMS 2003-6 1A34 PAC-1(11),SSNR,AS		06/01/2015	MBS PAYDOWN		833,919	833,919	785,448	832,675		1,245		1,245		833,919				16,480	08/25/2033	1FM
05949A-A6-7	BOAA 2004-12 B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN			755,675	123,866	951		(951)		(951)						27,424	01/25/2035	1FM
05949A-B4-1	BOAMS 2004-11 1A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		347,609	347,609	348,369	347,609						347,609				8,262	01/25/2035	1FM
05949A-C6-5	BOAMS 2004-11 1A11 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		1,152,949	1,152,949	1,086,114	1,152,871		78		78		1,152,949				27,433	01/25/2035	1FM
05949A-EF-3	BOAMS 2004-4 1A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		811,689	811,689	810,548	811,550		140		140		811,689				17,568	05/25/2034	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05949A-M2-3	BOAA 2005-1 B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN			240,004	23,905											6,224	02/25/2035	1FM
05949A-MP-2	BOAA 2004-7 30B2 SUB,NAS		06/01/2015	MBS PAYDOWN			151,532													08/25/2034	1FM
05949A-VN-7	BOAMS 2004-9 1A3 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,595,881	1,595,881	1,546,634	1,595,795		87		87		1,595,881				37,967	11/25/2034	1FM
05949A-XG-0	BOAMS 2004-K 2A1 CSTR,PT,AS		06/01/2015	MBS PAYDOWN		403,075	403,075	394,006	402,530		545		545		403,075				4,341	12/25/2034	1FM
05949A-XZ-8	BOAMS 2004-10 1A3 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,012,166	1,012,166	985,281	1,012,147		20		20		1,012,166				26,438	12/25/2034	1FM
05949C-AP-1	BOAMS 2005-5 1A14 SSNR,NAS		06/01/2015	MBS PAYDOWN		864,292	864,292	855,919	864,264		28		28		864,292				19,884	06/25/2035	1FM
05949C-EZ-5	BOAMS 2005-7 1A3 SEQ,AS		06/01/2015	MBS PAYDOWN		588,425	588,425	517,078	590,349		(1,924)		(1,924)		588,425				12,659	08/25/2035	1FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		220,659	220,659	221,814	220,905		(245)		(245)		220,659				5,130	09/25/2035	2FM
05949C-JF-4	BOAMS 2005-9 1A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		754,575	754,575	694,209	757,136		(2,561)		(2,561)		754,575				16,177	10/25/2035	1FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ,AS		06/01/2015	MBS PAYDOWN		356,526	356,526	319,091	358,148		(1,622)		(1,622)		356,526				9,715	03/25/2036	1FM
05949T-BF-5	BAFC 2006-1 3A1 PT,SSNR,AS		06/01/2015	MBS PAYDOWN		120,671	120,671	115,109	120,679		(8)		(8)		120,671				2,555	01/25/2036	1FM
05949Y-AC-2	BOAMS 2006-1 A3 Z,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		311,196	397,841	353,084	377,404		1,613		1,613		379,018		(67,821)	(67,821)	9,436	05/25/2036	1FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR,NAS		06/01/2015	MBS PAYDOWN		389,952	498,525	462,693	480,107		(3,299)		(3,299)		476,807		(86,855)	(86,855)	11,824	05/25/2036	1FM
05950M-AB-6	BAFC 2006-G 2A1 FLT,STEP,AFC,IRC,PT,SSNR		06/22/2015	MBS PAYDOWN		184,058	184,058	171,979	183,021		1,037		1,037		184,058				295	07/20/2036	1FM
05950M-AE-0	BAFC 2006-G 2A4 FLT,STEP,AFC,IRC,SSNR,AS		06/22/2015	MBS PAYDOWN		151,232	151,232	137,857	150,093		1,139		1,139		151,232				330	07/20/2036	1FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR,NAS		06/01/2015	MBS PAYDOWN		974,190	974,190	967,454	974,183		7		7		974,190				20,973	09/25/2036	1FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,308,547	1,308,547	1,301,288	1,309,010		(463)		(463)		1,308,547				32,698	08/25/2036	1FM
059511-AJ-4	BACM 2007-2 AJ COLLATERAL STRIP INTEREST		05/29/2015	PRIOR YEAR INCOME															163	04/10/2049	1FM
05951K-AK-9	BAFC 2006-7 1A9 PAC(11),AS		06/01/2015	MBS PAYDOWN		331,383	435,068	357,708	393,294		(4,390)		(4,390)		388,904		(57,521)	(57,521)	10,770	09/25/2036	1FM
05951V-AA-7	BAFC 2006-I 1A1 CSTR,SSNR,AS		06/22/2015	MBS PAYDOWN		1,305,524	1,305,524	1,198,201	1,290,770		14,754		14,754		1,305,524				12,773	12/20/2036	1FM
05952A-AE-4	BACM 2008-1 A4 COLLATERAL STRIP INTEREST		05/19/2015	VARIOUS		13,607,454	12,436,917	12,504,458	12,444,763		(7,846)		(7,846)		12,436,917		1,170,537	1,170,537	369,373	02/10/2051	1FM
05952B-AA-0	BAFC 2009-R5 1A1 SC,SEQ,SSNR		06/01/2015	MBS PAYDOWN		681,077	681,077	642,341	677,296		3,782		3,782		681,077				13,019	08/26/2035	1FM
06051G-AA-7	BAFC 2002-1 A1 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		1,170	1,170	1,200	1,170						1,170				34	04/20/2032	1FM
06051G-BR-9	BAFC 2004-2 2A1 PT,AS		06/22/2015	MBS PAYDOWN		46,204	46,204	44,471	46,015		189		189		46,204				1,360	07/20/2032	1FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ,AS		06/22/2015	MBS PAYDOWN		1,319,099	1,319,099	1,265,080	1,317,381		1,718		1,718		1,319,099				29,424	09/20/2034	1FM
06051G-ER-6	BANK OF AMERICA CORP SR UNSECURED		04/16/2015	BANC OF AMERICA SECURITIES - CORPORATES		22,075,240	22,000,000	22,046,240	22,012,586		(4,961)		(4,961)		22,007,625		67,615	67,615	176,000	10/09/2015	1FE
064207-SK-0	BOKF NA SUBORDINATED		06/01/2015	MATURITY		25,000,000	25,000,000	24,786,750	24,989,766		10,234		10,234		25,000,000				625,000	06/01/2015	1FE
07383F-B6-4	BSCMS 2004-T14 F SUB,CSTR		06/01/2015	MBS PAYDOWN		323,174	323,174	323,550	323,174						323,174				8,267	01/12/2041	1FM
07383F-BL-1	BSCMS 1999-WF2 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				13,828	6,657		(6,657)		(6,657)						4,408	07/15/2031	5FE
07383F-EJ-3	BSCMS 2000-WF2 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				17,761	2,434		(2,434)		(2,434)						2,073	10/15/2032	5*
07383F-GM-4	BSCMS 2001-TOP4 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				4,359	368		(368)		(368)						457	11/15/2033	5FE
07383F-Q9-2	BSCMS 2004-PWR5 D SUB,AFC		06/01/2015	MBS PAYDOWN		785,182	785,182	789,494	785,182						785,182				19,074	07/11/2042	1FM
07383F-R3-4	BSCMS 2004-PWR5 E SUB,AFC		06/11/2015	MBS PAYDOWN		432,260	432,260	434,637	432,260						432,260				11,286	07/11/2042	1FM
07383F-V5-4	BSCMS 2004-T16 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				460	385		(385)		(385)						391	02/13/2046	6*
07383F-XR-4	BSCMS 2003-T12 D SUB,CSTR		06/01/2015	MBS PAYDOWN		2,280,315	2,280,315	2,292,273	2,280,315						2,280,315				47,506	08/13/2039	1FM
07384M-K2-7	BSARM 2004-1 21A1 CSTR,AS		06/01/2015	MBS PAYDOWN		214,488	214,488	213,751			20		20		214,488				1,145	04/25/2034	1FM
07384M-Q8-8	BSARM 2004-3 2A CSTR,AS		06/01/2015	MBS PAYDOWN		556,466	556,466	556,814	556,466						556,466				6,263	07/25/2034	1FM
07386H-NQ-0	BALTA 2004-12 1A1 FLT,STEP,AFC,SSNR,AS		06/25/2015	MBS PAYDOWN		625,090	625,090	529,763	616,000		9,089		9,089		625,090				2,358	01/25/2035	1FM
073879-QE-1	BSABS 2005-AC1 A CSTR,STEP,AFC		06/01/2015	MBS PAYDOWN		1,164,046	1,164,046	1,049,097	1,166,360		(2,314)		(2,314)		1,164,046				25,852	02/25/2035	1FM
073879-SL-3	BSABS 2005-AC2 1A STEP,AFC		06/01/2015	MBS PAYDOWN		710,438	710,438	655,379	712,245		(1,807)		(1,807)		710,438				15,940	04/25/2035	1FM
07387A-GZ-2	BSARM 2006-1 A1 XRESET,FLT,DLY,AFC,SSNR,		06/01/2015	MBS PAYDOWN		452,214	452,214	399,079	451,703		511		511		452,214				4,544	02/25/2036	1FM
07387U-AD-3	BSABS 2006-EC1 M1 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		1,032,511	1,032,511	823,160	1,024,783		7,728		7,728		1,032,511				2,567	12/25/2035	1FM
073945-AN-7	BSCMS 2007-T28 D SUB,CSTR		04/27/2015	PRIOR YEAR INCOME															(403)	09/11/2042	1FM
07400N-AS-9	BSMF 2007-AR5 2A1 FLT,STEP,AFC,IRC,SSNR		06/25/2015	MBS PAYDOWN		522,518	522,518	442,834	515,709		6,809		6,809		522,518				778	06/25/2037	1FM
079867-AQ-0	BELLSOUTH TELECOMMUNICAT SR UNSECURED		06/15/2015	SINKING FUND REDEMPTION		833,200	833,200	758,104	816,250		16,950		16,950		833,200				26,290	12/15/2015	2FE
08183*-AA-0	BENENSON PARSIPPANY LLC (NY LIFE)		06/10/2015	SINKING FUND REDEMPTION		566,400	566,400	566,400	566,400						566,400				16,649	04/10/2016	1
084423-AM-4	BERKLEY (WR) CORPORATION SR UNSECURED		05/15/2015	MATURITY		15,000,000	15,000,000	14,988,450	15,000,000						15,000,000				420,000	05/15/2015	1FE
08860*-AA-0	WELLS FARGO BANK NORTHWEST, N.A. AS TRUS		06/15/2015	SINKING FUND REDEMPTION		31,957	31,957	31,957	31,957						31,957				887	03/15/2034	2
08860@-AA-8	WELLS FARGO BANK NORTHWEST, N.A. (WAG-CH		06/15/2015	SINKING FUND REDEMPTION		27,637	27,637	27,637	27,637						27,637				656	12/15/2031	2
08862@-AA-6	WELLS FARGO BANK NORTHWEST, NA		06/15/2015	SINKING FUND REDEMPTION		37,437	37,437	37,636	37,443		(5)		(5)		37,437				969	09/15/2030	2

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
08864#-AA-2	WELLS FARGO BANK NORTHWEST, N.A. (WAG-CH		06/15/2015	SINKING FUND REDEMPTION		23,480	23,480	23,480	23,480						23,480				619	10/15/2033	2
08866#-AA-0	WELLS FARGO BANK NORTHWEST, N.A.		06/15/2015	SINKING FUND REDEMPTION		25,473	25,473	25,473	25,473						25,473				707	01/15/2034	2
08866@-AA-2	WELLS FARGO BANK, N.A.		06/15/2015	SINKING FUND REDEMPTION		27,102	27,102	27,102	27,102						27,102				759	12/15/2033	2
08867#-AA-9	WELLS FARGO BANK NORTHWEST, NATIONAL ASS		06/15/2015	SINKING FUND REDEMPTION		31,275	31,275	31,275	31,275						31,275				875	10/15/2032	2
08867@-AA-1	WELLS FARGO BANK NORTHWEST, N.A.		06/15/2015	SINKING FUND REDEMPTION		25,035	25,035	25,035	25,035						25,035				686	03/15/2034	2
08868#-AA-8	WELLS FARGO BK NORTHWEST (FAYETTEVILLE)		06/15/2015	SINKING FUND REDEMPTION		32,867	32,867	32,867	32,867						32,867				939	08/15/2033	2
08868*-AA-2	BGS CTL PASS THRU TRUST (WAG BATESVILLE)		06/15/2015	SINKING FUND REDEMPTION		40,558	40,558	40,558	40,558						40,558				1,158	03/15/2034	2
08877@-AA-9	BGS CTL PASS-THRU TRUST SERIES 2010 (DC)		06/15/2015	SINKING FUND REDEMPTION		209,255	209,255	209,255	209,255						209,255				5,663	06/15/2032	1
08878@-AA-8	BGS CTL PASS-THRU TRUST (WAG ESSEXVILLE)		06/15/2015	SINKING FUND REDEMPTION		24,377	24,377	24,377	24,377						24,377				693	07/15/2033	2
08882*-AA-4	BGS CTL PASS THRU (CVS EVANSVILLE)		06/15/2015	SINKING FUND REDEMPTION		19,362	19,362	19,362	19,362						19,362				488	01/15/2037	2
08886*-AA-0	BGS CTL PASS-THRU TR SER 2012 (DC)		06/15/2015	SINKING FUND REDEMPTION		50,793	50,793	50,793	50,793						50,793				843	06/15/2032	1
09061A-AS-3	BIOMET INC COMPANY ASSETS,		06/24/2015	SINKING FUND REDEMPTION		44,496,279	44,496,279	44,385,038	44,496,279						44,496,279				803,936	07/25/2017	4FE
09951@-AA-6	BORALEX FINANCE LP		04/01/2015	SINKING FUND REDEMPTION		1,362,353	1,362,353	1,362,353	1,362,353						1,362,353				23,909	09/30/2026	2
10138M-AD-7	BOTTLING GROUP LLC COMPANY GUARNT		06/15/2015	MATURITY		15,000,000	15,000,000	14,968,055	14,999,052		948		948		15,000,000				309,375	06/15/2015	1FE
10330J-AL-2	BOYD GAMING CORP COMPANY ASSETS,		06/26/2015	SINKING FUND REDEMPTION		238,000	238,000	236,810	237,520		480		480		238,000				4,229	08/14/2020	3FE
11126@-AA-2	BROAD RIDGE PARTNERS, LP (INDIANA STATE)		06/01/2015	SINKING FUND REDEMPTION		107,419	107,419	107,419	107,419						107,419				3,382	01/01/2030	1
11777L-AC-5	BSDB 2005-AFR1 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				34,883	13,698		(13,698)		(13,698)						1,429	09/15/2027	3FE
12479H-AA-7	CAUTO 2011-1A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		123,345	123,345	123,305	123,078		267		267		123,345				2,885	11/15/2039	1FE
12479K-AA-0	CAUTO 2012-1A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		198,723	198,723	198,683	198,364		359		359		198,723				3,894	07/15/2042	1FE
12479M-AC-2	CBCI 2002-A B		05/15/2015	MBS PAYDOWN		1,338,816	1,338,816	1,338,816	1,338,816						1,338,816				51,210	02/15/2023	1FE
12479T-AA-1	CBC PARTNERS LLC (CONAGRA)		06/10/2015	SINKING FUND REDEMPTION		465,255	465,255	465,255	465,255						465,255				16,202	09/10/2015	2
12489W-PK-4	CBASS 2005-CB7 AF4 STEP,AFC,SEQ		06/01/2015	MBS PAYDOWN		904,692	904,692	895,751	904,574		118		118		904,692				14,214	11/25/2035	1FM
1248MP-AB-0	CBASS 2007-MX1 A2 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		3,469	3,469	3,413	3,468		1		1		3,469				83	12/25/2036	4AM
1248RH-AA-5	CBASS 2007-CB6 A1 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		40,398	40,398	24,119	38,185		2,213		2,213		40,398				50	07/25/2037	1FM
12495@-AA-3	CCD-PR-NO 1, LLC (CVS DORADO)		06/15/2015	SINKING FUND REDEMPTION		64,852	64,852	65,460	64,863		(11)		(11)		64,852				1,798	01/15/2036	2
12502@-AA-4	CC-WRIGHTSTOWN WI LLC (CCE)		06/10/2015	SINKING FUND REDEMPTION		55,607	55,607	55,607	55,607						55,607				1,303	02/28/2022	1
12503#-AA-1	CC-TAMPA FL, LLC (CCE)		06/10/2015	SINKING FUND REDEMPTION		60,984	60,984	60,984	60,984						60,984				1,300	06/30/2023	1
12504@-AA-2	CBD GROUND LEASE TRUST (WAKE FOREST GROU		06/15/2015	SINKING FUND REDEMPTION		7,020	7,020	7,020	7,020						7,020				125	06/15/2042	1FE
12514@-AA-0	CED CALIFORNIA HOLDINGS, LLC		06/30/2015	SINKING FUND REDEMPTION		227,420	227,420	227,420	227,420						227,420				5,435	06/30/2037	2FE
12536#-AA-2	CGPC PASS THRU TRUST (WAG)		06/01/2015	SINKING FUND REDEMPTION		205,323	205,323	205,323	205,323						205,323				5,642	11/01/2032	2
12536@-AA-4	WELLS FARGO BANK, N.A.		06/10/2015	SINKING FUND REDEMPTION		219,093	219,093	219,093	219,093						219,093				7,145	06/10/2024	1
12537#-AA-1	CGA SERIES 2009-CLT-4 (GE)		06/10/2015	SINKING FUND REDEMPTION		814,160	814,160	814,160	814,160						814,160				19,179	12/10/2023	1
12538#-AA-0	CGA CAPITAL LEASE BACKED TRUST (UNUM)		06/10/2015	SINKING FUND REDEMPTION		522,262	522,262	522,262	522,262						522,262				9,362	01/31/2030	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12538*-AA-4	CGA CREDIT LEASE BACKED TRUST (ELI LILLY		06/10/2015	SINKING FUND REDEMPTION		495,888	495,888	495,888	495,888						495,888				6,821	07/31/2027	1
12539*-AA-3	CREDIT LEASE-BACKED PASS-THRU (APACHE)		06/05/2015	SINKING FUND REDEMPTION		231,804	231,804	231,804	231,804						231,804				4,126	08/15/2033	1
12540#-AA-6	CGA CAPITAL LEASE BACKED TRUST (RIVERSID		06/10/2015	SINKING FUND REDEMPTION		92,921	92,921	92,921	92,921						92,921				1,835	12/10/2033	1
125433-AD-4	CWHL 2006-J3 A4 SEQ,NAS		06/01/2015	MBS PAYDOWN		293,718	293,718	262,510	294,739		(1,021)		(1,021)		293,718				6,324	05/25/2036	1FM
12543K-AK-0	CHS/COMMUNITY HEALTH SYS IN COMPANY ASSE		05/20/2015	VARIOUS		3,945,877	4,025,435	3,736,666	3,776,519		169,358		169,358		3,945,877				81,302	01/27/2021	3FE
12543K-AL-8	CHS/COMMUNITY HEALTH SYS IN COMPANY ASSE		06/30/2015	SINKING FUND REDEMPTION		2,903	2,903	2,790	2,886		17		17		2,903				22	12/31/2018	3FE
12543K-AM-6	COMMUNITY HEALTH SYS INC COMPANY ASSETS,		06/01/2015	EXCHANGE OF SECURITIES		2,528,959	2,608,015	2,528,456	2,528,456		502		502		2,528,959				3,188	12/31/2019	3FE
12543T-AD-7	CWHL 2006-13 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		455,872	486,275	492,809	481,236		(2,518)		(2,518)		478,718		(22,847)	(22,847)	12,260	09/25/2036	1FM
12543U-AD-4	CWHL 2006-15 A4 SEQ,AS		06/01/2015	MBS PAYDOWN		734,900	917,536	905,780	879,093		(4,492)		(4,492)		874,601		(139,701)	(139,701)	25,897	10/25/2036	1FM
12543U-AE-2	CWHL 2006-15 A5 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		245,754	306,829	311,407	295,479		(1,713)		(1,713)		293,766		(48,011)	(48,011)	8,660	10/25/2036	1FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		794,213	825,735	776,436	821,983		(3,576)		(3,576)		818,408		(24,195)	(24,195)	22,317	01/25/2037	1FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR,AS		06/01/2015	MBS PAYDOWN		1,099,679	1,266,815	1,262,659	1,242,049		(4,224)		(4,224)		1,237,825		(138,145)	(138,145)	31,451	02/25/2037	1FM
12544A-BB-0	CWHL 2006-20 1A26 EXCH,NAS		06/01/2015	MBS PAYDOWN		373,656	430,446	362,113	412,967		(3,410)		(3,410)		409,557		(35,902)	(35,902)	10,686	02/25/2037	1FM
12544A-BJ-3	CWHL 2006-20 1A33 EXCH,AS		06/01/2015	MBS PAYDOWN		70,795	81,555	75,438	73,514		(1,135)		(1,135)		72,379		(1,584)	(1,584)	2,025	02/25/2037	1FM
12544D-AK-5	CWHL 2007-14 A10 SSNR,NAS		06/01/2015	MBS PAYDOWN		704,250	785,281	757,888	772,829		(1,606)		(1,606)		771,223		(66,973)	(66,973)	18,364	09/25/2037	1FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR,AS		06/01/2015	MBS PAYDOWN		505,658	563,839	564,852	557,232		(1,608)		(1,608)		555,624		(49,966)	(49,966)	14,284	09/25/2037	1FM
12544L-AK-7	CWHL 2007-11 A10 SSNR,NAS		06/01/2015	MBS PAYDOWN		755,500	882,847	858,155	864,545		(2,006)		(2,006)		862,539		(107,039)	(107,039)	22,702	08/25/2037	1FM
12544R-AL-2	CWHL 2007-4 1A11 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		271,283	307,674	294,682	296,829		(1,364)		(1,364)		295,465		(24,182)	(24,182)	6,942	05/25/2037	1FM
12545C-AU-4	CWHL 2007-10 A19 SSNR,NAS		06/01/2015	MBS PAYDOWN		773,842	964,033	952,585	920,058		(4,464)		(4,464)		915,594		(141,752)	(141,752)	23,981	07/25/2037	1FM
12548V-AE-5	CIFC 2012-2A A2F MEZZ CDO-CF-CLO-HY	E	06/05/2015	SECURITY CALLED at 100.000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				258,075	12/05/2024	1FE
125509-BL-2	CIGNA CORP SR UNSECURED		04/13/2015	SECURITY CALLED at 100.000		8,000,000	8,000,000	7,995,280	8,000,000						8,000,000				2,453,628	05/01/2019	2FE
125509-BR-9	CIGNA CORP SR UNSECURED		04/13/2015	SECURITY CALLED at 100.000		30,000,000	30,000,000	29,976,300	29,991,600		8,400		8,400		30,000,000				1,297,367	11/15/2016	2FE
12555#-AA-8	CHP MOJAVE 2014 CTL PASS THRU TRUST (CHP		06/16/2015	SINKING FUND REDEMPTION		102,058	102,058	102,058	102,058						102,058				2,383	08/16/2033	1
12555@-AA-0	CGA CAP CR LEASEBACKED (WHOLE FOODS)		06/10/2015	SINKING FUND REDEMPTION		33,508	33,508	33,508	33,508						33,508				785	10/10/2038	2
12556*-AA-1	CHP GRASS VALLEY 2014 CTL TRUST (CHP)		06/15/2015	SINKING FUND REDEMPTION		66,172	66,172	66,172	66,172						66,172				1,178	03/15/2033	1
12566R-AG-6	CMALT 2006-A6 1A7 SSNR,NAS		06/01/2015	MBS PAYDOWN		807,018	1,073,131	1,084,533	1,003,922		5,195		5,195		1,009,117		(202,099)	(202,099)	25,951	11/25/2036	1FM
12566X-AE-8	CMALT 2007-A7 1A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		498,039	708,827	686,288	638,065		3,243		3,243		641,308		(143,269)	(143,269)	18,156	07/25/2037	1FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR,AS		06/01/2015	MBS PAYDOWN		240,368	342,100	322,644	305,847		1,919		1,919		307,766		(67,398)	(67,398)	8,763	07/25/2037	1FM
125925-ER-4	CMC4 1997-2 IA1 PZ,W,CPT,AS		06/01/2015	MBS PAYDOWN		14	14	14	14						14				15	11/25/2027	1FM
12614M-AN-4	CNL 2002-2A A FLOATING RATE BOND		06/29/2015	MBS PAYDOWN		3,201	3,201	2,738	3,168		33		33		3,201				12	03/27/2029	1FE
12614M-AQ-7	CNL 2002-2A B SUB,FLT		06/29/2015	MBS PAYDOWN		3,735	3,735	3,462	3,714		21		21		3,735				37	03/27/2029	1AM
12625#-AA-4	CP POWER SALES SEVENTEEN, L.L.C.		06/30/2015	MATURITY		2,196,105	2,196,105	2,196,105	2,196,105						2,196,105				80,268	06/30/2015	1
12627H-AG-5	CSAB 2006-2 A4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		365,811	365,811	365,549	365,803		8		8		365,811				9,446	09/25/2036	4FM
126281-AZ-7	CSAIL 2015-C1 A4		05/13/2015	DEUTSCHE BANK - MBS		11,400,469	11,000,000	11,392,891			(7,602)		(7,602)		11,385,288		15,180	15,180	82,465	04/15/2050	1FE
12628K-AH-5	CSAB 2006-3 A4A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		203,009	203,009	202,999	203,008						203,009				4,796	11/25/2036	5FM
12628L-AG-5	CSAB 2006-4 A4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		6,763,498	6,763,498	6,763,491	6,763,497						6,763,498				197,146	12/25/2036	5FM
12629E-AF-2	CSAB 2007-1 1A4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		443,156	443,156	443,086	443,154		2		2		443,156				11,212	05/25/2037	5FM
126307-AG-2	CSC HOLDINGS LLC SR UNSECURED		06/26/2015	EXCHANGE OF 144A TO 144		26,207,237	26,435,000	26,207,231	20,000,000		6		6		26,207,237				525,000	06/01/2024	3FE
12630U-AD-8	CSC HOLDINGS LLC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		21,756	21,756	21,540	21,694		61		61		21,756				195	04/17/2020	3FE
126342-DZ-4	AMHPT 1996-1 B1 SUB,AFC		06/15/2015	MBS PAYDOWN		233,440	233,440	233,294	232,731		709		709		233,440				7,611	03/15/2027	1FE
12636*-AA-5	CP-SEA TRAIL, LLC (WALGREEN)		06/15/2015	SINKING FUND REDEMPTION		24,799	24,799	24,799	24,799						24,799				667	08/15/2028	2
126378-AG-3	CSMC 2007-1 1A3 AFC,SSNR,AS		06/01/2015	MBS PAYDOWN		140,025	140,025	140,425	140,425		(400)		(400)		140,025				2,656	02/25/2037	1FM
126378-AH-1	CSMC 2007-1 1A4 AFC,SSNR,AS		06/01/2015	MBS PAYDOWN		151,383	151,383	151,383	151,871		(488)		(488)		151,383				2,939	02/25/2037	1FM
126384-AR-7	CSMC 2007-2 3A5 SEQ,AS		06/01/2015	MBS PAYDOWN		304,404	311,577	276,135	311,116		(941)		(941)		310,175		(5,771)	(5,771)	7,329	03/25/2037	1FM
12638P-AG-4	CSMC 2007-3 1A4 AFC,SEQ,AS		06/01/2015	MBS PAYDOWN		330,816	330,816	330,837	330,816						330,816				8,166	04/25/2037	5FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12640X-AA-6	CSMC 2009-1R 1A1 SC,SEQ,SSNR		06/01/2015	MBS PAYDOWN		535,449	535,449	444,841	516,630		18,820		18,820		535,449				14,589	12/26/2035	1FM
12641R-BE-9	CSMC 2009-8R 4A1 EXCH,SC,AD,PT,SSNR		06/01/2015	MBS PAYDOWN		625,536	625,536	550,472	619,741		5,795		5,795		625,536				14,203	07/26/2037	1FM
12649#-AA-6	CTL 2009-14 TRUST (NYU LONDON)		06/15/2015	SINKING FUND REDEMPTION		165,582	165,582	165,582	165,582						165,582				4,332	07/15/2030	1
1264K#-AA-3	CTL PASS THRU TRUST SERIES 2013 (TD BANK		06/15/2015	SINKING FUND REDEMPTION		26,028	26,028	26,028	26,028						26,028				444	01/15/2034	1
12652*-AA-4	CTL 2010-2 TRUST (LEHIGH VALLEY HEALTH N		06/15/2015	SINKING FUND REDEMPTION		158,827	158,827	158,827	158,827						158,827				4,215	08/15/2029	1
12654@-AA-0	WELLS FARGO BANK NORTHWEST NA (DEUTSCHE		06/15/2015	SINKING FUND REDEMPTION		955,827	955,827	955,827	955,827						955,827				19,565	03/15/2026	2
12655#-AA-7	CTL PASS THRU TRUST (GSA ERIE) 2011		06/15/2015	SINKING FUND REDEMPTION		96,226	96,226	96,226	96,226						96,226				1,805	05/15/2025	1
12656@-AA-8	CTL PASS THRU TRUST SERIES 2011 (VA BEND		06/15/2015	SINKING FUND REDEMPTION		60,675	60,675	61,282	60,692		(12)		(12)		60,675				1,107	10/15/2032	1
12657*-AA-9	CTL PASS THROUGH TRUST (VA PARMA) 2012		06/18/2015	SINKING FUND REDEMPTION		116,595	116,595	116,595	116,595						116,595				2,430	01/18/2032	1
12657@-AA-7	CTL (HTCE) PASS THRU TRUST (PHILIPS)		04/01/2015	SINKING FUND REDEMPTION		1,346,428	1,346,428	1,346,428	1,346,428						1,346,428				27,804	04/01/2027	2
12665#-AA-5	WELLS FARGO BANK NORTHWEST, NA (CVS)		06/10/2015	SINKING FUND REDEMPTION		488,427	488,427	488,427	488,427						488,427				11,443	12/10/2027	2
126650-AQ-3	CVS PASS-THROUGH TRUST PASS THRU CERTS		06/10/2015	SINKING FUND REDEMPTION		194,711	194,711	194,799	194,714		(3)		(3)		194,711				4,700	01/10/2026	2FE
126650-BA-7	WELLS FARGO BANK (CVS 2010 SECONDARY)		06/10/2015	SINKING FUND REDEMPTION		63,366	63,366	61,025	63,209		157		157		63,366				1,430	10/10/2027	2
126650-BP-4	CVS PASS-THROUGH TRUST PASS THRU CERTS		06/10/2015	SINKING FUND REDEMPTION		264,627	264,627	264,193	264,607		20		20		264,627				6,660	12/10/2028	2AM
12666*-AA-8	CVS LEASE-BACKED TRUST 2006 B		06/10/2015	SINKING FUND REDEMPTION		589,337	589,337	589,337	589,337						589,337				15,537	01/10/2029	2
12666@-AA-6	CVS LEASE-BACKED PASS-THROUGH CERT SERIE		06/10/2015	SINKING FUND REDEMPTION		64,318	64,318	64,318	64,318						64,318				1,666	03/10/2028	2
126670-AC-2	CWL 2005-10 AF3 AFC,AS		06/01/2015	MBS PAYDOWN		609,012	609,012	475,030	611,004		(1,992)		(1,992)		609,012				11,612	02/25/2036	1FM
126670-CL-0	CWL 2005-11 AF6 AFC,NAS		06/01/2015	MBS PAYDOWN		896,434	896,434	800,879	896,182		251		251		896,434				18,480	02/25/2036	1FM
126670-QT-8	CWL 2005-17 1AF3 AVAILABLE FUNDS CLASS		06/01/2015	MBS PAYDOWN		22,179	47,796	47,796	34,441		(378)		(378)		34,062		(11,883)	(11,883)	948	05/25/2036	1FM
126670-QU-5	CWL 2005-17 1AF4 STEP,AFC		06/01/2015	MBS PAYDOWN		88,718	191,185	191,174	127,190		(1,772)		(1,772)		125,418		(36,700)	(36,700)	3,794	05/25/2036	1FM
126671-2V-7	CWL 2004-BC1 M2 MEZ,FLT,STEP,IRC		05/25/2015	MBS PAYDOWN		172,921	172,921	138,615	171,276		1,644		1,644		172,921				1,289	01/25/2034	1FM
126671-4B-9	CWL 2004-2 M3 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		103,364	103,364	75,333	101,187		2,177		2,177		103,364				642	04/25/2034	1FM
126671-Z2-5	CWL 2004-1 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		621,491	621,491	476,995	617,619		3,872		3,872		621,491				2,370	03/25/2034	1FM
126673-6S-6	CWL 2005-9 2A5 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		454,356	454,356	384,215	437,117		17,239		17,239		454,356				1,136	01/25/2036	1FM
126673-CB-6	CWL 2004-BC3 M2 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		120,914	120,914	111,851	120,133		781		781		120,914				516	06/25/2034	1FM
126673-DN-9	CWL 2004-7 AF5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		768,274	768,274	768,235	768,272		2		2		768,274				18,329	01/25/2035	1FM
126673-FZ-0	CWL 2004-9 AF5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		586,172	586,172	586,145	586,171		1		1		586,172				13,727	02/25/2035	1FM
126673-JA-1	CWL 2004-10 AF5A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		263,630	263,630	263,623	263,629						263,630				6,091	02/25/2035	1FM
126673-L2-6	AMIT 2005-2 M3 MEZ,FLT,STEP,AFC,IRC		06/25/2015	MBS PAYDOWN		3,400,970	3,400,970	2,856,815	3,357,803		43,167		43,167		3,400,970				14,827	07/25/2035	1FM
126673-N5-7	CWL 2005-4 AF3 AFC,AS		06/01/2015	MBS PAYDOWN		84,806	84,806	81,838	84,038		769		769		84,806				1,639	10/25/2035	1FM
126673-N9-9	CWL 2005-4 AF6 AFC,NAS		06/01/2015	MBS PAYDOWN		1,919,183	1,919,183	1,814,112	1,907,318		11,865		11,865		1,919,183				39,230	10/25/2035	1FM
126673-ND-0	CWL 2004-12 AF5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		286,056	286,056	281,345	285,949		108		108		286,056				6,079	04/25/2035	1FM
126673-NE-8	CWL 2004-12 AF6 AFC,NAS		06/01/2015	MBS PAYDOWN		190,905	190,905	179,897	190,519		386		386		190,905				3,547	03/25/2035	1FM
126673-QX-3	CWL 2004-13 AF6 AFC,NAS		06/01/2015	MBS PAYDOWN		276,386	276,386	226,031	273,305		3,082		3,082		276,386				5,133	04/25/2035	1FM
126673-TW-2	CWL 2004-15 AF6 AVAILABLE FUNDS CLASS		06/01/2015	MBS PAYDOWN		127,836	127,836	118,888	127,344		492		492		127,836				2,370	04/25/2035	1FM
126673-Y7-1	CWL 2005-7 AF4 AFC,AS		06/01/2015	MBS PAYDOWN		1,249,094	1,249,094	1,004,826	1,240,290		8,804		8,804		1,249,094				26,980	10/25/2035	1FM
126673-Y9-7	CWL 2005-7 AF6 AFC,NAS		06/01/2015	MBS PAYDOWN		949,060	949,060	835,173	940,565		8,495		8,495		949,060				19,694	10/25/2035	1FM
126673-ZS-4	CWL 2005-3 AF4 AFC,AS		06/01/2015	MBS PAYDOWN		963,597	963,597	876,120	956,671		6,926		6,926		963,597				21,590	08/25/2035	1FM
126673-ZU-9	CWL 2005-3 AF6 AFC,NAS		06/01/2015	MBS PAYDOWN		574,186	574,186	523,945	573,141		1,045		1,045		574,186				12,624	08/25/2035	1FM
12667F-2J-3	CWALT 2005-1CB 1A3 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		2,243,746	2,243,746	2,085,983	2,242,248		1,499		1,499		2,243,746				50,903	03/25/2035	1FM
12667F-3B-9	CWALT 2005-1CB 4A1 FLT,SSNR,AS		06/04/2015	VARIOUS		8,742,806	12,021,252	7,227,778	6,033,101		103,336		103,336		6,136,437		2,606,369	2,606,369	36,763	03/25/2035	1FM
12667F-4N-2	CWALT 2005-7CB 2A3 NON-ACCELERATED SECUR		06/01/2015	MBS PAYDOWN		295,797	295,797	295,843	296,359		(562)		(562)		295,797				6,918	04/25/2035	1FM
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR,NAS		06/01/2015	MBS PAYDOWN		522,798	522,798	527,700	523,190		(391)		(391)		522,798				11,948	04/25/2035	1FM
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,267,066	1,267,066	1,284,861	1,269,224		(2,158)		(2,158)		1,267,066				30,827	04/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12667F-7D-1	CWALT 2005-4 1A6 SSNR,NAS		05/01/2015	MBS PAYDOWN		259,570	259,570	264,234	260,135		(565)		(565)		259,570				5,291	04/25/2035	1FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z,AS		06/01/2015	MBS PAYDOWN		4,734,327	4,734,327	4,293,621	4,725,908		8,419		8,419		4,734,327				111,430	03/25/2034	1FM
12667F-E6-8	CWALT 2004-J12 A4 NON-ACCELERATED SECURI		06/01/2015	MBS PAYDOWN		865,673	865,673	770,449	866,883		(1,209)		(1,209)		865,673				20,454	01/25/2035	1FM
12667F-H5-7	CWALT 2004-30CB 1A15 AD,AS		06/01/2015	MBS PAYDOWN		180,730	180,730	174,705	179,925		805		805		180,730				4,144	08/25/2016	1FM
12667F-HU-2	CWALT 2004-9T1 A11 SSNR,NAS		06/01/2015	MBS PAYDOWN		329,609	329,609	324,150	329,588		21		21		329,609				7,158	07/25/2034	1FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ,AS		06/01/2015	MBS PAYDOWN		2,402,036	2,402,036	2,483,855	2,404,548		(2,512)		(2,512)		2,402,036				56,069	07/25/2034	1FM
12667F-MJ-1	CWALT 2004-16CB M SUB,CSTR,NAS		06/02/2015	VARIOUS		12,781,528	17,005,496	20,980,445	11,805,850		(91,642)	87,228	(178,870)		11,626,979		1,154,549	1,154,549	494,167	08/25/2034	1FM
12667F-MU-6	CWALT 2004-14T2 A8 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,409,173	1,409,173	1,283,669	1,403,914		5,260		5,260		1,409,173				37,131	08/25/2034	1FM
12667F-N8-4	CWALT 2004-34T1 A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		623,819	623,819	627,231	623,832		(12)		(12)		623,819				14,078	02/25/2035	2FM
12667F-R9-8	CWALT 2004-36CB M SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN			542,808	44,741											1,711	02/25/2035	1FM
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ,AS		06/01/2015	MBS PAYDOWN		190,304	190,304	187,211	191,112		(808)		(808)		190,304				4,616	10/25/2034	1FM
12667F-VN-2	CWALT 2004-24CB 1A1 SEQ,AS		06/01/2015	MBS PAYDOWN		260,135	260,135	236,870	259,739		396		396		260,135				6,364	11/25/2034	1FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ,AS		06/01/2015	MBS PAYDOWN		268,312	268,312	253,555	266,961		1,351		1,351		268,312				6,215	03/25/2035	1FM
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ,AS		06/01/2015	MBS PAYDOWN		477,484	477,485	443,762	480,020		(2,537)		(2,537)		477,484				11,062	03/25/2035	1FM
12667F-YZ-2	CWALT 2004-28CB M SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		47,894	999,506	996,383									47,894	47,894	22,680	01/25/2035	1FM
12667F-ZH-1	CWALT 2004-29CB A3 SSNR,NAS		06/01/2015	MBS PAYDOWN		2,209,356	2,209,357	2,197,482	2,209,347		9		9		2,209,356				48,177	01/25/2035	1FM
12667F-ZM-0	CWALT 2004-29CB A7 AD,AS		06/01/2015	MBS PAYDOWN		3,064	3,064	3,049	3,067		(3)		(3)		3,064				66	01/25/2035	1FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ,AS		06/01/2015	MBS PAYDOWN		267,970	267,970	231,459	269,404		(1,434)		(1,434)		267,970				6,028	05/25/2035	1FM
12667G-AT-0	CWALT 2005-12R A5 SC,NAS		06/18/2015	VARIOUS		9,290,974	9,025,397	9,183,342	9,078,964		(1,680)		(1,680)		9,077,284		213,690	213,690	298,906	11/25/2034	1FM
12667G-BA-0	CWALT 2005-10CB 1A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		2,077,692	2,077,692	2,046,110	2,076,852		840		840		2,077,692				47,882	05/25/2035	1FM
12667G-EK-5	CWALT 2005-9CB 1A1 FLT,IRC,AS		06/25/2015	MBS PAYDOWN		471,068	483,412	372,227	472,581		8,270		8,270		480,851		(9,783)	(9,783)	1,342	05/25/2035	1FM
12667G-EP-4	CWALT 2005-9CB 1A5 FLT,IRC,AS		06/25/2015	MBS PAYDOWN		233,228	239,339	184,678	233,979		4,122		4,122		238,101		(4,873)	(4,873)	664	05/25/2035	1FM
12667G-FB-4	CWALT 2005-18CB A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,805,545	1,805,545	1,832,050	1,807,875		(2,330)		(2,330)		1,805,545				42,255	05/25/2035	1FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ,AS		06/01/2015	MBS PAYDOWN		856,311	878,749	873,120	877,764		(1,804)		(1,804)		875,961		(19,650)	(19,650)	19,934	05/25/2035	1FM
12667G-HH-9	CWALT 2005-J5 1A8 SEQ,NAS		06/01/2015	MBS PAYDOWN		1,091,790	1,091,790	936,210	1,097,662		(5,872)		(5,872)		1,091,790				21,726	05/25/2035	1FM
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR,NAS		06/01/2015	MBS PAYDOWN		205,809	205,809	190,952	206,570		(761)		(761)		205,809				4,695	06/25/2035	1FM
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		600,859	600,859	606,492	601,407		(548)		(548)		600,859				13,708	06/25/2035	1FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD,AS		06/01/2015	MBS PAYDOWN		718,465	762,373	582,262	749,986		(1,985)		(1,985)		748,001		(29,536)	(29,536)	17,445	06/25/2035	1FM
12667G-JR-5	CWALT 2005-11CB 3A1 Z,SSNR,NAS		06/01/2015	MBS PAYDOWN		1,898,825	1,898,825	1,800,323	1,897,623		1,202		1,202		1,898,825				42,560	06/25/2035	1FM
12667G-KE-2	CWALT 2005-21CB A5 NON-ACCELERATED SECUR		06/01/2015	MBS PAYDOWN		402,859	455,883	458,910	449,513		(1,195)		(1,195)		448,318		(45,459)	(45,459)	10,001	06/25/2035	1FM
12667G-LE-1	CWALT 2005-23CB A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		973,974	973,974	980,061	975,022		(1,048)		(1,048)		973,974				22,408	07/25/2035	1FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ,AS		06/01/2015	MBS PAYDOWN		114,769	132,628	111,407	126,150		(607)		(607)		125,543		(10,774)	(10,774)	3,046	07/25/2035	1FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,007,810	1,066,565	1,088,729	1,063,024		(2,587)		(2,587)		1,060,437		(52,627)	(52,627)	23,921	07/25/2035	1FM
12667G-TM-5	CWALT 2005-26CB A1 FLT,IRC,AS		06/25/2015	MBS PAYDOWN		391,267	408,206	296,936	396,217		6,297		6,297		402,514		(11,247)	(11,247)	1,115	07/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6 NON-ACCELERATED SECUR		06/01/2015	MBS PAYDOWN		277,455	289,467	237,363	286,975		(1,450)		(1,450)		285,525		(8,070)	(8,070)	6,467	07/25/2035	1FM
12667G-UG-6	CWALT 2005-29CB A4 AD,AS		06/01/2015	MBS PAYDOWN		224,564	265,146	247,704	253,711		(432)		(432)		253,279		(28,715)	(28,715)	5,755	07/25/2035	1FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		559,329	559,329	562,650	559,829		(500)		(500)		559,329				12,290	09/25/2035	1FM
12667G-WF-6	CWALT 2005-36 2A1A FLT,STEP,AFC,SSNR,AS		06/25/2015	MBS PAYDOWN		446,288	579,980	359,587	517,370		4,445		4,445		521,815		(75,528)	(75,528)	1,163	08/25/2035	1FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT,AS		06/25/2015	MBS PAYDOWN		358,494	408,775	294,318	389,775		6,317		6,317		396,092		(37,597)	(37,597)	1,265	08/25/2035	1FM
12668*-AA-6	CVS LEASE BACKED PASS THROUGH CTF SER 20		06/15/2015	SINKING FUND REDEMPTION		41,445	41,445	41,445	41,445						41,445				1,423	01/15/2034	2
12668A-AG-0	CWALT 2005-47CB A7 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		397,891	464,525	438,976	448,459		(272)		(272)		448,187		(50,296)	(50,296)	11,395	10/25/2035	1FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC(11),AS		06/01/2015	MBS PAYDOWN		1,468,348	1,543,217	1,238,431	1,524,898		(9,501)		(9,501)		1,515,396		(47,048)	(47,048)	35,769	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR,NAS		06/01/2015	MBS PAYDOWN		606,686	606,686	569,716	605,423		1,264		1,264		606,686				14,198	11/25/2035	1FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		344,664	344,664	344,657	346,687		(2,023)		(2,023)		344,664				8,362	11/25/2035	1FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		178,777	178,777	178,777	179,886		(1,109)		(1,109)		178,777				4,592	11/25/2035	1FM
12669*-AA-5	WELLS FARGO (CVS 2010 SALE LEASEBK)		06/10/2015	SINKING FUND REDEMPTION		552,277	552,277	552,277	552,277						552,277				15,729	10/10/2032	2
126694-AJ-7	CWHL 2005-19 1A9 SSNR,NAS		06/01/2015	MBS PAYDOWN		455,651	455,651	396,986	454,055		1,596		1,596		455,651				10,569	08/25/2035	1FM
126694-CE-6	CWHL 2005-21 A2 SSNR,AS		06/01/2015	MBS PAYDOWN		1,010,635	1,010,635	895,011	1,016,741		(6,106)		(6,106)		1,010,635				23,249	10/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 SSNR,NAS		06/01/2015	MBS PAYDOWN		640,617	640,617	605,783	639,685		932		932		640,617				14,570	11/25/2035	1FM
126694-JS-8	CWHL 2005-24 A2 SEQ,AS		06/01/2015	MBS PAYDOWN		976,302	1,044,358	998,668	1,035,927		(1,398)		(1,398)		1,034,529		(58,227)	(58,227)	24,345	11/25/2035	1FM
126694-RG-5	CWHL 2005-27 1A7 AD,SSNR,AS		06/01/2015	MBS PAYDOWN		461,685	461,685	446,248	460,931		754		754		461,685				11,363	12/25/2035	1FM
126694-TU-2	CWHL 2005-30 A5 SSNR,AS		06/01/2015	MBS PAYDOWN		225,577	225,577	214,298	226,169		(593)		(593)		225,577				5,533	01/25/2036	1FM
126694-TW-8	CWHL 2005-30 A7 SSNR,AS		06/01/2015	MBS PAYDOWN		760,553	760,553	654,075	755,518		5,035		5,035		760,553				18,656	01/25/2036	1FM
126694-W6-1	CWHL 2006-9 A5 Z,PAC(11),AS		06/01/2015	MBS PAYDOWN		682,431	715,431	698,328	704,957		2,798		2,798		707,755		(25,324)	(25,324)	19,422	05/25/2036	1FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ,AS		06/01/2015	MBS PAYDOWN		972,732	1,143,645	1,092,896	1,093,783		(4,346)		(4,346)		1,089,437		(116,705)	(116,705)	26,884	02/25/2036	1FM
12669C-7T-1	CWHL 2002-18 A8 SSNR,NAS		06/01/2015	MBS PAYDOWN		37,725	37,725	38,667	37,728		(2)		(2)		37,725				942	11/25/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12669D-AD-0	CWALT 2002-14 A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		170,075	170,075	174,265	170,096		(21)		(21)		170,075				3,586	11/25/2032	1FM
12669D-BA-5	CWHL 2002-19 1A1 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		103,104	103,104	101,815	103,104						103,104				2,684	11/25/2032	1FM
12669D-N6-1	CWALT 2003-4CB M MEZ,CSTR,NAS		06/01/2015	MBS PAYDOWN		302,072	302,072	297,447	302,053				19		302,072				7,523	04/25/2033	2FM
12669D-N7-9	CWALT 2003-4CB B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		119,541	119,541	116,086	120,958		(1,417)		(1,417)		119,541				2,985	04/25/2033	1FM
12669D-N8-7	CWALT 2003-4CB B2 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN			173,713	156,993												04/25/2033	1FM
12669D-NH-7	CWHL 2002-36 A19 SSNR,NAS		05/01/2015	MBS PAYDOWN		61,374	61,374	63,462	61,382		(9)		(9)		61,374				1,248	01/25/2033	1FM
12669D-PA-0	CWHL 2002-34 A4 AD,SSNR,PZ,AS,PAC,W,TAC,		06/01/2015	MBS PAYDOWN		834,452	834,452	855,182	834,452						834,452				18,808	01/25/2033	1FM
12669D-QA-9	CWHL 2002-32 1A20 SSNR,NAS		06/01/2015	MBS PAYDOWN		103,220	103,220	105,172	103,224		(3)		(3)		103,220				2,343	01/25/2033	1FM
12669D-SQ-2	CWHL 2002-35 2A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		12,886,598	12,886,598	13,184,601	12,976,858		(90,259)		(90,259)		12,886,598				385,973	02/25/2033	1FM
12669D-XK-9	CWHL 2003-1 1A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		10,233,071	10,233,071	10,418,546	10,233,071						10,233,071				292,219	03/25/2033	1FM
12669D-ZJ-0	CWHL 2003-J1 1A12 SEQ,SSNR,NAS		06/01/2015	MBS PAYDOWN		2,236,685	2,236,685	2,278,623	2,247,079		(10,394)		(10,394)		2,236,685				64,211	03/25/2033	1FM
12669D-ZX-9	CWHL 2003-2 A4 AD,SSNR,AS,PAC,TAC,CSTR,Z		05/01/2015	MBS PAYDOWN		198,824	198,824	202,241	198,824						198,824				3,753	03/25/2033	1FM
12669E-4V-5	CWALT 2003-20CB M MEZ,CSTR,NAS		06/25/2015	VARIOUS		5,226,035	7,114,726	8,477,433	5,649,397		(11,858)	269,264	(281,122)		5,368,275		(142,241)	(142,241)	214,578	10/25/2033	1FM
12669E-4W-3	CWALT 2003-20CB B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		24,876	192,540	184,011									24,876	24,876	6,996	10/25/2033	1FM
12669E-HN-9	CWHL 2003-27 A1 CSTR,PT,AS		06/01/2015	MBS PAYDOWN		100,939	100,939	90,088	100,521		418		418		100,939				1,067	06/25/2033	1FM
12669E-JC-1	CWALT 2003-9T1 A5 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		147,738	147,738	146,538	147,722		16		16		147,738				2,949	07/25/2033	1FM
12669E-JW-7	CWHL 2003-J5 1A11 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,320,682	1,320,682	1,337,604	1,320,722		(40)		(40)		1,320,682				28,789	07/25/2033	1FM
12669E-L9-5	CWALT 2003-19CB M MEZ,CSTR,NAS		06/11/2015	VARIOUS		3,526,213	6,480,474	6,153,412	2,476,125		(78,712)		(78,712)		2,397,414		1,128,799	1,128,799	170,787	10/25/2033	1FM
12669E-P8-3	CWHL 2003-44 A10 SSNR,NAS		06/01/2015	MBS PAYDOWN		973,558	973,558	914,232	973,385		173		173		973,558				17,120	10/25/2033	1FM
12669E-RZ-1	CWALT 2003-13T1 A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		235,527	235,527	233,834	235,520		7		7		235,527				5,980	08/25/2033	1FM
12669E-WY-8	CWALT 2003-18CB M MEZ,CSTR,NAS		06/25/2015	VARIOUS		3,547,951	6,706,411	6,241,939	1,870,769		(36,049)		(36,049)		1,834,720		1,713,231	1,713,231	183,186	09/25/2033	1FM
12669E-WZ-5	CWALT 2003-18CB B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN			171,542	157,068											2,239	09/25/2033	1FM
12669E-ZJ-8	CWHL 2003-34 A8 PAC(11),SSNR,AS		06/01/2015	MBS PAYDOWN		7,958,688	7,958,688	7,964,367	7,931,044		27,644		27,644		7,958,688				192,351	09/25/2033	1FM
12669F-DQ-3	CWHL 2003-J10 1A7 Z,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		520,294	520,294	451,436	520,239		55		55		520,294				13,250	11/25/2033	1FM
12669F-K2-8	CWHL 2004-13 2A3 PAC(11),SSNR,AS		06/01/2015	MBS PAYDOWN		568,845	568,845	560,490	568,834		11		11		568,845				13,539	08/25/2034	1FM
12669F-S2-0	CWHL 2004-13 2A18 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		813,186	813,186	810,806	812,924		263		263		813,186				20,478	08/25/2034	1FM
12669F-WP-4	CWHL 2004-5 2A19 PAC(11),AS		06/01/2015	MBS PAYDOWN		302,926	302,926	286,028	302,905		21		21		302,926				6,608	05/25/2034	1FM
12669F-ZL-0	CWHL 2004-8 1A4 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		541,867	541,867	502,073	541,694		173		173		541,867				12,966	07/25/2034	1FM
12669G-3M-1	CWHL 2005-16 A19 SEQ,AS		06/01/2015	MBS PAYDOWN		101,819	111,931	100,458			101,819		101,819		101,819				2,542	09/25/2035	1FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC(11),AS		06/01/2015	MBS PAYDOWN		170,139	170,139	146,107	171,028		(890)		(890)		170,139				3,841	09/25/2035	1FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR,NAS		06/01/2015	MBS PAYDOWN		265,688	265,688	234,054	264,026		1,662		1,662		265,688				6,352	09/25/2035	1FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		268,746	268,746	241,871	267,655		1,091		1,091		268,746				2,516	11/20/2034	1FM
12669G-CP-4	CWHL 2004-24 A1 SEQ,AS		06/01/2015	MBS PAYDOWN		2,161,747	2,161,747	2,085,748	2,161,150		596		596		2,161,747				47,117	12/25/2034	1FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,092,903	1,092,903	1,072,411	1,092,872		32		32		1,092,903				25,060	01/25/2035	1FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT,PAC(11),AS		06/25/2015	MBS PAYDOWN		199,943	237,458	192,755	224,740		4,940		4,940		229,680		(29,737)	(29,737)	575	08/25/2035	1FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ,AS		06/01/2015	MBS PAYDOWN		221,807	221,840	208,877	223,203		(1,368)		(1,368)		221,835		(28)	(28)	5,810	08/25/2035	1FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR,PT,AS		06/01/2015	MBS PAYDOWN		1,029,968	1,029,968	990,378	1,029,968						1,029,968				10,472	05/20/2035	1FM
12669G-XL-0	CWHL 2005-12 1A3 AD,SSNR,AS		06/01/2015	MBS PAYDOWN		2,218,352	2,218,352	1,998,597	2,219,508		(1,156)		(1,156)		2,218,352				45,131	05/25/2035	1FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		687,983	687,983	640,684	689,483		(1,500)		(1,500)		687,983				13,917	05/25/2035	1FM
12669G-YM-7	CWHL 2005-10 A2 SEQ,AS		06/01/2015	MBS PAYDOWN		912,055	912,055	818,570	915,517		(3,462)		(3,462)		912,055				20,566	05/25/2035	1FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ,AS		06/01/2015	MBS PAYDOWN		137,051	137,994	115,225	138,785		(1,090)		(1,090)		137,696		(645)	(645)	3,696	09/25/2036	1FM
12669Y-AE-2	CWHL 2006-J4 A5 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		495,680	499,091	377,437	503,590		(6,814)		(6,814)		496,777		(1,096)	(1,096)	13,367	09/25/2036	1FM
12669Y-AF-9	CWHL 2006-J4 A6 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		726,815	731,816	692,252	733,571		(3,364)		(3,364)		730,206		(3,392)	(3,392)	18,817	09/25/2036	1FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ,AS		06/01/2015	MBS PAYDOWN		532,132	535,794	542,072	538,512		(3,948)		(3,948)		534,564		(2,432)	(2,432)	14,925	09/25/2036	1FM
12669Y-AX-0	CWHL 2006-J4 A12 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		511,774	515,295	521,736	517,827		(3,710)		(3,710)		514,118		(2,344)	(2,344)	13,802	09/25/2036	1FM
12670@-AA-0	CVS (MELBOURNE FL) CTL PASS THRU TRUST		06/15/2015	SINKING FUND REDEMPTION		34,864	34,864	34,864	34,864						34,864				874	01/15/2036	2
12670A-AF-8	CWHL 2006-14 A6 SEQ,AS		06/01/2015	MBS PAYDOWN		1,848,382	1,994,108	1,957,030	1,970,271		(7,737)		(7,737)		1,962,535		(114,153)	(114,153)	51,360	09/25/2036	1FM
12671*-AA-1	CVS LEASE BACKED PASS THRU PRIVATE PLACE		06/10/2015	SINKING FUND REDEMPTION		578,886	578,886	578,886	578,886						578,886				13,274	12/10/2033	2
126802-BV-8	CABMT 2011-4A A1 SOFT BULLET MATURITY		04/02/2015	JP MORGAN SECURITIES INC.-ABS/CMO		9,121,289	9,000,000	8,996,411	8,997,988		126		126		8,998,114		123,175	123,175	53,675	10/15/2019	1FE
12989W-AA-7	CALBR 2004-11A 1 PT CDO-SYNTHETIC	E	04/06/2015	SECURITY CALLED at 100.000		25,000,000	25,000,000	25,000,000	24,750,000	250,000			250,000		25,000,000				21,493	04/19/2016	6*
13057Q-AE-7	CALIFORNIA RESOURCES CRP COMPANY GUARNT		04/28/2015	EXCHANGE OF 144A TO 144		47,107,493	46,250,000	47,138,125	47,123,095		(15,602)		(15,602)		47,107,493					11/15/2024	3FE
13134M-BA-0	CALPINE CORP COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		12,125	12,125	12,133	12,106		19		19		12,125				244	10/09/2019	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
13975D-AB-1	AFIN 2013-3 A2 SEQUENTIAL PAYER		06/20/2015	MBS PAYDOWN		84,821	84,821	85,192	84,944		(123)		(123)		84,821				363	11/21/2016	1FE
140274-AA-9	OPLSE 2005-1A A SEQ CDO-CRE CDO	E	04/29/2015	MBS PAYDOWN		104,550	104,550	104,406	104,166		383		383		104,550				2,575	01/29/2040	3AM
14040H-AM-7	CAPITAL ONE FINANCIAL CO SR UNSECURED		06/01/2015	MATURITY		20,000,000	20,000,000	19,981,400	20,000,000						20,000,000				550,000	06/01/2015	1FE
14045V-AC-3	CAPITAL SAFETY NORTH AMERICA COMPANY ASS		06/30/2015	SINKING FUND REDEMPTION		108,313	108,313	108,177	108,042		271		271		108,313				2,042	03/29/2021	4FE
14059#-AB-3	CAPITOL CITY PROPERTY MANAGEMENT, INC.		06/01/2015	SINKING FUND REDEMPTION		738,781	738,781	738,781	738,781						738,781				24,121	06/01/2021	1
14068P-AG-9	CAPSUGEL HOLDINGS US INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		129,402	129,402	129,062	129,250		152		152		129,402				2,271	08/01/2018	4FE
14170T-AM-3	CAREFUSION CORP SR UNSECURED		04/24/2015	EXCHANGE OF SECURITIES		34,485,650	32,825,000	32,809,200	32,810,223		1,366		1,366		32,811,589		1,674,060	1,674,060		05/15/2024	2FE
141781-G#-5	CARGILL INC		06/30/2015	SINKING FUND REDEMPTION		350,000	350,000	350,000	350,000						350,000				12,740	06/30/2023	1
14421@-AA-8	CAROLINAS HEALTHCARE PASS THRU TRUST (CH		06/10/2015	SINKING FUND REDEMPTION		191,723	191,723	191,723	191,723						191,723				3,065	08/10/2038	1
14574K-AE-2	CAUTO 2010-1A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		475,994	475,994	477,492	475,175		819		819		475,994				11,372	12/15/2038	1FE
14841#-AA-8	CASTLE & COOKE NCRC PROPERTIES 4, LLC,		06/10/2015	SINKING FUND REDEMPTION		346,408	346,408	346,408	346,408						346,408				8,362	10/10/2028	1
14841@-AA-0	CASTLE & COOKE- NCRC PROPERTIES 2, LLC (		06/10/2015	SINKING FUND REDEMPTION		399,096	399,096	399,096	399,096						399,096				9,443	07/10/2028	1
14986P-AA-1	CBASS 2006-CB6 A1 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		221,514	221,514	199,086	219,684		1,830		1,830		221,514				213	07/25/2036	1FM
14987E-AA-5	CCOH SAFARI LLC COMPANY GUARNT		04/30/2015	SECURITY CALLED at 100.000		9,800,000	9,800,000	9,800,000	9,800,000						9,800,000				223,086	12/01/2022	3FE
14987E-AB-3	CCOH SAFARI LLC COMPANY GUARNT		04/30/2015	SECURITY CALLED at 100.000		26,675,000	26,675,000	26,706,250	26,705,397		(30,397)		(30,397)		26,675,000				634,828	12/01/2024	3FE
150191-AG-9	CEDAR FAIR LP/CANADA'S W COMPANY GUARNT		05/26/2015	VARIOUS		24,242,403	24,075,000	24,256,125	24,249,759		(7,357)		(7,357)		24,242,403					06/01/2024	4FE
15132E-EA-2	CDMC 2003-6 A4 RTL,NAS		06/01/2015	MBS PAYDOWN		172,372	172,372	177,920	172,400		(28)		(28)		172,372				3,947	07/25/2033	2FM
15160#-AB-6	CENTER OPERATING CO/DALLAS ARENA GROUP B		06/30/2015	SINKING FUND REDEMPTION		1,195,763	1,195,763	1,195,763	1,195,763						1,195,763				49,026	09/30/2023	3FE
151608-AA-4	CPF 2010-1A 1 SEQUENTIAL PAYER		06/22/2015	MBS PAYDOWN		1,505,271	1,505,271	1,504,970	1,501,006		4,265		4,265		1,505,271				34,408	07/20/2016	1FE
152314-EL-0	CXHE 2002-A AF6 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		10,036	10,036	9,534	10,032		4		4		10,036				216	01/25/2032	1FM
152314-JV-3	CXHE 2004-B M1 MEZ,FLT,STEP,IRC,NAS		06/25/2015	MBS PAYDOWN		204,675	204,675	187,773	200,604		4,071		4,071		204,675				657	03/25/2034	1FM
152314-LQ-1	CXHE 2004-D MV1 MEZ,FLT,STEP,IRC,NAS		06/25/2015	MBS PAYDOWN		103,881	103,881	91,117	103,248		633		633		103,881				344	09/25/2034	1FM
15722*-AA-3	CGA LEASE BACKED PASS THRU TRUST (NOV HQ		06/10/2015	SINKING FUND REDEMPTION		11,158	11,158	11,158	11,158						11,158				225	01/10/2041	1
15723#-AA-8	CGA CAPITAL PASS THRU TRUST (NSLIJ) 2014		06/10/2015	SINKING FUND REDEMPTION		560,591	560,591	560,591	188,879						560,591				4,984	03/10/2045	1
160762-AC-4	CHMAC 2004-1 A3 Z,AS		06/01/2015	MBS PAYDOWN		146,112	146,112	115,931	146,025		86		86		146,112				3,657	08/25/2034	1FM
160762-AD-2	CHMAC 2004-1 A4 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		74,679	74,679	69,288	74,679						74,679				1,869	08/25/2034	1FM
160762-AF-7	CHMAC 2004-1 A6 Z,AS		06/01/2015	MBS PAYDOWN		103,153	103,153	86,229	103,101		51		51		103,153				2,661	08/25/2034	1FM
160762-AG-5	CHMAC 2004-1 A7 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		142,984	142,984	136,260	142,984						142,984				3,688	08/25/2034	1FM
161546-DZ-6	CFAB 2003-1 1A5 STEP,AS		06/01/2015	MBS PAYDOWN		254,027	254,027	254,010	254,026		1		1		254,027				6,398	10/25/2032	1FM
161546-EG-7	CFAB 2003-1 2M1 MEZ,FLT,STEP,NAS		06/25/2015	MBS PAYDOWN		95,304	95,304	85,158	94,343		961		961		95,304				439	09/25/2032	1FM
161546-FF-8	CFAB 2003-3 1A5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		294,514	294,514	294,503	294,513		1		1		294,514				6,520	03/25/2033	1FM
161546-FV-3	CFAB 2003-4 1A5 STEP,AFC,SEQ,AS		06/01/2015	MBS PAYDOWN		660,962	660,962	660,930	660,960		2		2		660,962				14,660	05/25/2033	1FM
161546-GK-6	CFAB 2003-5 1A5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		959,292	959,292	959,274	959,291		1		1		959,292				19,850	06/25/2033	1FM
161546-GN-0	CFAB 2003-5 1M2 MEZ,AFC,NAS		06/01/2015	MBS PAYDOWN		87,011	87,011	87,010	87,011						87,011				2,262	09/25/2032	1FM
161546-HA-7	CFAB 2003-6 1A5 STEP,AFC,SEQ,AS		06/01/2015	MBS PAYDOWN		1,783,139	1,783,139	1,750,962	1,783,016		123		123		1,783,139				40,182	11/25/2034	1FM
161546-HS-8	CFAB 2004-1 1A5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		590,988	590,988	590,956	590,986		2		2		590,988				12,409	11/25/2033	1FM
161546-HW-9	CFAB 2004-1 1M2 MEZ,AFC,NAS		05/01/2015	MBS PAYDOWN		78,535	78,535	78,532	78,749		(215)		(215)		78,535				1,644	01/25/2033	1FM
161546-JP-2	CFAB 2004-2 2M1 MEZ,FLT,STEP,IRC,NAS		06/25/2015	MBS PAYDOWN		125,770	125,770	112,357	125,256		514		514		125,770				502	02/26/2035	1FM
161571-CU-6	CHAIT 2008-A8 A8 FLT,SB		05/15/2015	SECURITY CALLED at 100.000		15,000,000	15,000,000	15,413,086	15,029,340		(29,340)		(29,340)		15,000,000				86,251	05/15/2017	1FE
161629-AH-3	CHASE 2007-S4 A8 SSNR,NAS		06/01/2015	MBS PAYDOWN		276,981	343,525	295,754	323,889		(2,880)		(2,880)		321,010		(44,029)	(44,029)	8,414	06/25/2037	1FM
16162W-GJ-2	CHASE 2004-S2 1A4 NON-ACCELERATED SECURI		06/01/2015	MBS PAYDOWN		375,777	375,777	374,955	375,701		75		75		375,777				8,205	02/25/2034	1FM
16162W-GN-3	CHASE 2004-S2 2A3 Z,AS		06/01/2015	MBS PAYDOWN		713,028	713,028	645,959	712,898		129		129		713,028				12,253	02/25/2034	1FM
16162W-NB-1	CHASE 2005-S3 A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,656,033	1,656,033	1,598,920	1,655,988		45		45		1,656,033				35,236	11/25/2035	1FM
16162W-PB-9	CHASE 2005-A1 1A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		253,447	253,627	232,068	254,377		(831)		(831)		253,546		(98)	(98)	4,993	12/25/2035	1FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		585,500	590,460	479,010	586,199		3,175		3,175		589,374		(3,874)	(3,874)	6,064	12/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
16162Y-AH-8	CHASE 2006-S4 A8 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		441,613	526,179	449,803	501,078		(4,374)		(4,374)		496,704		(55,091)	(55,091)	13,421	12/25/2036	1FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ,AS		06/01/2015	MBS PAYDOWN		368,477	439,038	363,579	415,241		(4,180)		(4,180)		411,060		(42,583)	(42,583)	11,199	12/25/2036	1FM
161630-AL-2	CHASE 2007-A1 3A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		207,882	207,882	204,784	192,163		6		6		208,213			(330)	2,592	02/25/2037	1FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR,NAS		06/01/2015	MBS PAYDOWN		463,910	824,908	798,743	741,756		(3,277)		(3,277)		738,479		(274,569)	(274,569)	21,607	07/25/2037	1FM
16163B-AP-9	CHASE 2006-S2 1A14 SSNR,AS		06/01/2015	MBS PAYDOWN		561,691	561,753	558,373	563,575		(1,832)		(1,832)		561,743		(52)	(52)	14,455	10/25/2036	1FM
16163B-BC-7	CHASE 2006-S2 2A7 ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		591,797	795,903	660,599	736,729		(5,766)		(5,766)		730,963		(139,166)	(139,166)	18,694	10/25/2036	1FM
16163L-AA-0	CHASE 2007-A2 1A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		658,673	658,674	651,992	658,600		74		74		658,673				8,272	07/25/2037	1FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR,SEQ,SSNR,AS		06/29/2015	MBS PAYDOWN		135,393	86,245	79,636	113,798		(517)		(517)		113,105		22,288	22,288	894	07/25/2037	1FM
16165L-AG-5	CFLX 2006-1 A5 AFC,SSNR,NAS		06/01/2015	MBS PAYDOWN		267,308	267,308	266,817	266,683		625		625		267,308				4,531	06/25/2036	1FM
16165T-BJ-1	CFLX 2005-2 5A1 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		412,969	412,969	416,453	410,246		2,723		2,723		412,969				8,426	06/25/2035	1FM
16524R-AC-7	WILLIAMS PARTNERS/ACMP SR UNSECURED		04/15/2015	SECURITY CALLED at 100.000		22,132,000	22,132,000	22,233,130	22,206,008		(74,008)		(74,008)		22,132,000				1,625,263	04/15/2021	2FE
170255-AS-2	CWHL 2007-1 A8 SSNR,NAS		06/01/2015	MBS PAYDOWN		460,963	529,149	535,102	519,735		(1,791)		(1,791)		517,944		(56,981)	(56,981)	12,531	03/25/2037	1FM
17025A-AB-8	CWHL 2006-17 A2 SSNR,NAS		06/01/2015	MBS PAYDOWN		446,552	530,065	410,800	492,759		(1,391)		(1,391)		491,368		(44,816)	(44,816)	14,196	12/25/2036	1FM
17025J-AB-9	CWHL 2007-13 A2 SSNR,AS		06/01/2015	MBS PAYDOWN		1,265,208	1,527,689	1,426,816	1,470,549		(4,574)		(4,574)		1,465,975		(200,766)	(200,766)	39,650	08/25/2037	1FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH,SSNR,AS		06/01/2015	MBS PAYDOWN		817,968	838,845	833,405	837,716		(2,842)		(2,842)		834,874		(16,907)	(16,907)	23,181	09/25/2037	1FM
17208@-AA-0	GENERAL SERVICES ADMINISTRATION (CINCINN		06/15/2015	SINKING FUND REDEMPTION		93,659	93,659	93,659	93,659						93,659				1,464	10/15/2033	1
172967-FD-8	CITIGROUP INC SR UNSECURED		05/19/2015	MATURITY		8,081,000	8,081,000	7,608,479	8,031,097		49,903		49,903		8,081,000				191,924	05/19/2015	1FE
172967-GL-9	CITIGROUP INC SR UNSECURED		06/03/2015	TENDER OFFER FOR SECURITY		13,204,342	13,043,000	13,012,088	13,017,172		1,169		1,169		13,018,341		186,001	186,001	332,597	03/01/2023	1FE
172973-2W-8	CMSI 2005-6 1A10 SEQ,AS		06/01/2015	MBS PAYDOWN		662,216	662,216	620,569	659,298		2,918		2,918		662,216				15,169	09/25/2035	1FM
172973-W6-2	CMSI 2005-4 1A7 SSUP,NAS		06/01/2015	MBS PAYDOWN		8,953	8,953	8,390	8,924		29		29		8,953				209	07/25/2035	1FM
172973-WX-3	CMSI 2004-3 A3 Z,AS		06/01/2015	MBS PAYDOWN		1,066,845	1,066,845	870,479	1,066,518		327		327		1,066,845				20,349	05/25/2034	1FM
173067-HD-4	CGCMT 2005-C3 B SUB,CSTR,AFC		06/01/2015	MBS PAYDOWN		1,567,146	1,567,146	1,574,879	1,567,146						1,567,146				41,316	05/15/2043	1FM
17307G-4H-8	CMLTI 2006-WF1 A2C STEP,AFC,AS		06/01/2015	MBS PAYDOWN		27,775	27,775	27,774	27,637		137		137		27,775				511	03/25/2036	1FM
17307G-4W-5	CMLTI 2006-HE1 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		778,669	778,669	568,428	771,563		7,106		7,106		778,669				1,615	01/25/2036	1FM
17307G-CZ-9	CMLTI 2003-HE4 A FLT,STEP		06/25/2015	MBS PAYDOWN		111,395	111,395	110,866	111,092		303		303		111,395				294	12/25/2033	1FM
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ,FLT,STEP,IRC,NAS		06/25/2015	MBS PAYDOWN		349,688	349,688	312,971			1,556		1,556		349,688				661	02/25/2035	1FM
17307G-VK-1	CMLTI 2005-WF2 AF5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		756,373	756,373	756,343	753,781		2,592		2,592		756,373				15,783	08/25/2035	1FM
17307G-WE-4	CMLTI 2005-4 A CSTR,AS		06/01/2015	MBS PAYDOWN		412,226	412,226	367,138	410,109		2,117		2,117		412,226				8,799	08/25/2035	1FM
17308F-AE-9	CMALT 2005-A1 1A5 IRC,SSNR,NAS		06/01/2015	MBS PAYDOWN		245,168	245,168	225,401	245,311		(144)		(144)		245,168				5,855	07/25/2035	1FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		366,694	386,747	331,152	382,560		(2,430)		(2,430)		380,130		(13,436)	(13,436)	8,935	04/25/2036	1FM
17309Y-AD-9	CMLTI 2006-FX1 A4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		435,415	435,415	435,398	435,068		347		347		435,415				8,757	10/25/2036	1FM
173100-AD-0	CMSI 2006-6 A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		685,052	685,052	584,435	683,901		1,151		1,151		685,052				17,017	11/25/2036	1FM
173105-AA-5	CMSI 2007-1 1A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		778,689	778,689	647,285	776,684		2,005		2,005		778,689				18,929	01/25/2037	1FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ,AS		06/01/2015	MBS PAYDOWN		969,200	969,200	896,510	961,724		7,476		7,476		969,200				22,810	04/25/2036	1FM
17311Q-BK-5	CGCMT 2007-C6 A4 COLLATERAL STRIP INTERE		05/20/2015	NOMURA SECURITIES - MBS		13,745,000	12,800,000	12,018,500	12,551,100		28,401		28,401		12,579,501		1,165,499	1,165,499	357,318	12/10/2049	1FM
17312D-AA-6	CMSI 2007-8 1A1 ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		15,544	15,544	13,854	15,708		(164)		(164)		15,544				366	09/25/2037	1FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		464,327	551,079	541,414	545,909		(242)		(242)		545,667		(81,341)	(81,341)	13,923	04/25/2037	1FM
17312K-AB-8	CMSI 2007-5 1A2 PAC(11),AS		06/01/2015	MBS PAYDOWN		507,698	507,698	444,236	511,393		(3,695)		(3,695)		507,698				10,885	06/25/2037	1FM
17315C-AN-7	CMLTI 2009-3 5A1 SC,SEQ,PT,SSNR		06/01/2015	MBS PAYDOWN		630,534	630,534	517,038	622,827		7,707		7,707		630,534				15,985	02/25/2037	1FM
17315G-AN-8	CMLTI 2009-5 7A1 SC,FLT,SEQ,PT,SSNR		06/25/2015	MBS PAYDOWN		1,344,089	1,344,089	1,102,173	1,330,806		13,283		13,283		1,344,089				2,919	07/25/2036	1FM
17315M-AJ-4	CMLTI 2009-7 5A1 SC,AD,SEQ,PT,SSNR		06/01/2015	MBS PAYDOWN		306,325	306,325	307,091	306,325						306,325				7,292	12/25/2035	1FM
17321H-AA-6	CMLTI 2013-6 1A1 SC,FLT,SEQ,PT,SSNR		06/25/2015	MBS PAYDOWN		288,284	288,284	295,851	289,783		(1,499)		(1,499)		288,284				3,268	11/25/2035	1FM
17321P-AA-8	CMLTI 2013-8 1A1 SC,CSTR,SEQ,PT,SSNR		06/01/2015	MBS PAYDOWN		1,387,510	1,387,510	1,394,448	1,387,862		(351)		(351)		1,387,510				15,919	05/25/2035	1FM
18610R-AG-9	CCCPA TDLRB, S10 (CLEVELAND CLINIC FOUND		06/05/2015	SINKING FUND REDEMPTION		630,000	630,000	630,000	630,000						630,000				15,067	12/05/2026	1
191098-AF-9	COCA COLA BOTTL CO CONSL SR UNSECURED		04/01/2015	MATURITY		8,000,000	8,000,000	8,261,760	8,007,940		(7,940)		(7,940)		8,000,000				212,000	04/01/2015	2FE
20030N-AJ-0	COMCAST CORP COMPANY GUARNT		06/29/2015	SECURITY CALLED at 100.000		15,000,000	15,000,000	14,998,800	15,000,000						15,000,000				862,050	11/15/2015	1FE
20030N-AL-5	COMCAST CORP COMPANY GUARNT		06/29/2015	SECURITY CALLED at 100.000		10,000,000	10,000,000	9,958,960	9,995,093		4,907		4,907		10,000,000				854,444	03/15/2016	1FE
200340-AL-1	COMERICA INC SUBORDINATED		05/01/2015	MATURITY		52,000,000	52,000,000	39,813,800	51,097,110		902,890		902,890		52,000,000				1,248,000	05/01/2015	2FE
20046P-AG-3	COMM 2000-C1 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				2,572	41		(41)		(41)						69	08/15/2033	6*
20047N-AK-8	COMM 2004-LB4A XC IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				63	54		(54)		(54)						113	10/15/2037	5FE
20047P-AH-0	COMM 2005-LP5 AJ AVAILABLE FUNDS CLASS		05/01/2015	MBS PAYDOWN		15,720,388	15,720,388	14,763,655	15,638,604		81,783		81,783		15,720,388				267,338	05/10/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
20047P-AK-3	COMM 2005-LP5 C SUB,CSTR		06/01/2015	MBS PAYDOWN		10,000,000	10,000,000	10,049,604	10,000,000						10,000,000				214,858	05/10/2043	1FM
20047P-AL-1	COMM 2005-LP5 D SUB,CSTR		05/22/2015	PRIOR YEAR INCOME															(41)	05/10/2043	1FM
201730-AJ-7	CMAT 1999-C1 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				5,438	968		(968)		(968)						527	01/17/2032	5FE
20173M-AQ-3	GCCFC 2006-GG7 H SUB,CSTR		05/01/2015	MBS PAYDOWN			4,037	114												07/10/2038	1FM
202795-HH-6	COMMONWEALTH EDISON CO 1ST MORTGAGE		04/15/2015	MATURITY		17,500,000	17,500,000	17,439,275	17,498,693		1,307		1,307		17,500,000				411,250	04/15/2015	1FE
20337E-AL-5	COMMSCOPE INC COMPANY ASSETS,		06/11/2015	SINKING FUND REDEMPTION		5,027,143	5,027,143	5,027,143	5,027,143						5,027,143				84,407	01/14/2018	3FE
204012-AE-8	CPLT 1987-A A5 SEQUENTIAL PAYER		04/01/2015	MBS PAYDOWN		4,094,845	4,094,845	2,554,967	4,094,845						4,094,845				92,134	04/01/2029	1FM
204012-AF-5	CPLT 1987-A B SUBORDINATED BOND		05/01/2015	MBS PAYDOWN		282,425	282,426	176,638	281,829		596		596		282,425				6,355	10/01/2029	1FM
20401@-AC-5	COMMUNITY PRESERVATION CORP SER DD		06/10/2015	MBS PAYDOWN		121	121	121	121						121				4	07/01/2031	6*
20401@-AG-6	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		905	905	905	905						905				20	09/01/2037	6*
20401@-AH-4	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		1,561	1,561	1,561	1,561						1,561				36	11/01/2037	6*
20401@-AJ-0	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		2,427	2,427	2,427	2,427						2,427				51	03/01/2038	6*
20401@-AL-5	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		1,497	1,497	1,497	1,497						1,497				28	02/01/2037	6*
20401@-AM-3	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		2,772	2,772	2,772	2,772						2,772				100	06/01/2037	6*
20401@-AN-1	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		3,735	3,735	3,735	3,735						3,735				86	01/01/2036	6*
20401@-AQ-4	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		659	659	659	659						659				17	01/01/2034	6*
20401@-AR-2	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		1,081	1,081	1,081	1,081						1,081				22	06/01/2038	6*
20401@-AS-0	COMMUNITY PRESERVATION CORP SERIES H		06/10/2015	MBS PAYDOWN		4,436	4,436	4,436	4,436						4,436				95	12/01/2038	6*
20401@-AT-8	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		827	827	827	827						827				22	04/01/2039	6*
20401@-AV-3	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		1,052	1,052	1,052	1,052						1,052				24	08/01/2039	6*
20401@-AW-1	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		3,150	3,150	3,150	3,150						3,150				61	10/01/2039	6*
20401@-AY-7	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		1,146	1,146	1,146	1,146						1,146				24	12/01/2039	6*
20401@-AZ-4	COMMUNITY PRESERVATION CORP MBS-MPT		06/10/2015	MBS PAYDOWN		7,443	7,443	7,443	7,443						7,443				159	03/01/2040	6*
20401@-BD-2	COMMUNITY PRESERVATION CORP CMBS		06/10/2015	MBS PAYDOWN		1,139	1,139	1,139	1,139						1,139				25	06/01/2040	6*
20401@-BF-7	COMMUNITY PRESERVATION CORP CMBS		06/10/2015	MBS PAYDOWN		1,066	1,066	1,066	1,066						1,066				22	09/01/2040	6*
20401@-BG-5	COMMUNITY PRESERVATION CORP		06/10/2015	MBS PAYDOWN		836	836	836	836						836				19	01/01/2041	6*
20401@-BH-3	COMMUNITY PRESERVATION CORP CMBS		06/10/2015	MBS PAYDOWN		600	600	600	600						600				17	04/01/2041	6*
20401@-BK-6	COMMUNITY PRESERVATION CORP CMBS		06/10/2015	MBS PAYDOWN		2,003	2,003	2,003	2,003						2,003				40	12/01/2041	6*
20451X-AD-1	USI INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		105,007	105,007	104,712	104,792		215		215		105,007				2,244	12/27/2019	4FE
20459*-AA-2	FALKIRK TRUST		06/24/2015	MATURITY		771,030	771,030	771,030	771,030						771,030				57,943	06/24/2015	1
209115-A*-5	CONSOLIDATED EDISON INC SENIOR		06/30/2015	SINKING FUND REDEMPTION		59,848	59,848	74,751	60,290		(441)		(441)		59,848				2,606	06/30/2022	1
21075W-BA-2	CONHE 1995-1 A5 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		27,138	27,138	27,028	27,569		(430)		(430)		27,138				722	06/15/2025	1FM
21075W-CJ-2	CONHE 1996-1 A7 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		11,304	11,304	11,295	11,425		(121)		(121)		11,304				328	03/15/2027	1FM
21864*-AA-9	CORDOVA FUNDING CORPORATION SER A1		06/15/2015	SINKING FUND REDEMPTION		401,767	401,767	401,767	401,767						401,767				17,356	12/15/2019	3
21864*-AB-7	CORDOVA FUNDING CORP SERIES A2		06/15/2015	SINKING FUND REDEMPTION		134,513	134,513	134,513	134,513						134,513				5,912	12/15/2019	3
21864*-AC-5	CORDOVA FUNDING CORP		06/15/2015	SINKING FUND REDEMPTION		125,881	125,881	125,881	125,881						125,881				5,709	12/15/2019	3
21864*-AD-3	CORDOVA FUNDING CORPORATION SERIES A-4		06/15/2015	SINKING FUND REDEMPTION		249,704	249,704	249,704	249,704						249,704				11,012	12/15/2019	3
21864*-AE-1	CORDOVA FUNDING CORPORATION		06/15/2015	SINKING FUND REDEMPTION		54,801	54,801	54,801	54,801						54,801				2,324	12/15/2019	3
22357@-AA-9	COX TOWER II LEASE BACKED TRUST (COX)		06/01/2015	SINKING FUND REDEMPTION		252,094	252,094	252,094	252,094						252,094				5,685	01/02/2040	2
22409@-AA-7	CP EDIBLE INC CORPORATE		06/22/2015	SECURITY CALLED at 100.000		26,500,000	26,500,000	26,500,000	26,500,000						26,500,000				1,759,305	06/19/2017	5
22526W-AF-5	CREATIVE ARTISTS AGENCY LLC COMPANY ASSE		06/30/2015	SINKING FUND REDEMPTION		69,022	69,022	68,475	59,937		353		353		69,022				1,701	12/17/2021	4FE
22536#-AA-1	CGA CREDIT LEASE BACKED TRUST (KMP) 2012		06/10/2015	SINKING FUND REDEMPTION		508,841	508,841	508,841	508,841						508,841				8,414	12/10/2035	2
22540A-6K-9	CSFB 2001-CP4 D SUBORDINATED BOND		06/01/2015	MBS PAYDOWN		1,209,911	1,209,911	1,207,076	1,209,911						1,209,911				61,981	12/15/2035	1FM
22540A-6L-7	CSFB 2001-CP4 AX IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				717	717		(717)		(717)						923	12/15/2035	6*
22540A-LG-1	CSFB 1999-1R B SC,CSTR		06/01/2015	MBS PAYDOWN		115	115	45	114		1		1		115				3	11/30/2027	1FM
22540A-XP-8	CSFB 2001-CK1 AX IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				358											59	12/18/2035	5FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22540V-MM-7	CSFB 2001-MH29 M1 MEZ,AFC		06/01/2015	MBS PAYDOWN		390,278	390,278	389,973	390,225		52		52		390,278				10,495	09/25/2031	1FE
22541N-M5-5	CSFB 2003-CPN1 AX IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				927											81	03/15/2035	5FE
22541Q-4L-3	CSFB 2003-29 DB1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		768,325	768,325	787,684	768,474		(149)		(149)		768,325				19,169	12/25/2033	3FM
22541Q-4M-1	CSFB 2003-29 DB2 SUB,CSTR,NAS		06/09/2015	VARIOUS		4,260,278	5,599,191	5,586,724	4,467,813		7,664		7,664		4,475,476		(215,199)	(215,199)	178,117	12/25/2033	1FM
22541Q-EF-5	CSFB 2003-C3 H SUB,AFC		06/01/2015	MBS PAYDOWN		836,353	836,353	840,535	836,353						836,353				15,408	05/15/2038	1FM
22541Q-EP-3	CSFB 2003-C3 AX IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				9	9		(9)		(9)						1,550	05/15/2038	5FE
22541Q-L2-6	CSFB 2003-27 3A1 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		116,725	116,725	108,172	113,204		3,521		3,521		116,725				2,004	11/25/2033	1FM
22541S-5S-3	CSFB 2005-FIX1 A3 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		367,970	367,970	367,708	367,957		14		14		367,970				7,212	05/25/2035	1FM
22541S-AX-6	CSFB 2004-1 DB1 SUB,CSTR,NAS		06/04/2015	VARIOUS		6,298,979	6,810,953	7,112,005	6,881,843		(5,347)	82,688	(88,035)		6,793,808		(494,829)	(494,829)	209,057	02/25/2034	3FM
22541S-BH-0	CSFB 2004-C1 F SUB,AFC		06/01/2015	MBS PAYDOWN		669,761	669,761	671,540	669,761						669,761				13,676	01/15/2037	1FM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		106,080	106,080	102,268			13		13		106,080				430	04/25/2034	5FE
22541S-J4-1	CSFB 2004-C4 C SUB,AFC		06/01/2015	MBS PAYDOWN		415,130	415,130	417,205	415,130						415,130				8,475	10/15/2039	1FM
22541S-N4-6	CSFB 2004-C4 AX IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				1,403	158		(158)		(158)						163	10/15/2039	5FE
22541S-UF-3	CSFB 2004-4 2A6 Z,AD,SSNR,AS		06/01/2015	MBS PAYDOWN		522,471	522,471	473,734	521,714		756		756		522,471				11,912	09/25/2034	1FM
22541S-UX-4	CSFB 2004-4 3A11 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		764,679	764,679	742,695	764,624		55		55		764,679				17,556	08/25/2034	1FM
22541S-VH-8	CSFB 2004-4 1B1 SUB,NAS		06/09/2015	VARIOUS		3,036,753	5,231,877	5,231,060	3,003,198		(57,176)		(57,176)		2,946,022		90,731	90,731	166,160	08/25/2034	4FM
22541S-WM-6	CSFB 2004-C3 C SUB,AFC		04/01/2015	MBS PAYDOWN		20,311	20,311	20,413	20,311						20,311				355	07/15/2036	1FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ,AS		06/01/2015	MBS PAYDOWN		153,583	153,583	152,983	153,578		5		5		153,583				4,046	12/25/2034	1FM
225458-AX-6	CSFB 2005-1 1A22 SSNR,NAS		06/01/2015	MBS PAYDOWN		264,492	264,492	259,822	264,482		10		10		264,492				5,925	02/25/2035	1FM
225458-DS-4	CSFB 2005-C1 E SUB,CSTR,AFC		06/01/2015	MBS PAYDOWN		398,823	398,823	399,903	398,823						398,823				8,307	02/15/2038	1FM
22545L-AH-2	CSMC 2006-C5 AJ SEQUENTIAL PAYER		05/12/2015	SANDLER ONEILL & PARTNERS L.P.		13,524,000	13,800,000	12,132,680	13,338,766		79,568		79,568		13,418,334		105,666	105,666	341,004	12/15/2039	2FM
22545L-BR-9	CSMC 2006-C5 AX IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				3,591	3,591		(3,591)		(3,591)						1,039	12/15/2039	4FE
22545Y-AG-6	CSMC 2007-C2 AJ AVAILABLE FUNDS CLASS		05/29/2015	PRIOR YEAR INCOME															263	01/15/2049	1FM
22546N-AB-0	CSMC 2008-C1 A2 COLLATERAL STRIP INTERES		06/01/2015	MBS PAYDOWN		258,240	258,240	258,313	258,240						258,240				8,421	02/15/2041	1FM
225470-CA-9	CSFB 2005-C5 375A SUB,CSTR,RAKE		05/01/2015	MBS PAYDOWN		4,985,269	4,985,269	4,985,269	4,985,269						4,985,269				106,716	08/15/2038	1FM
225470-CC-5	CSFB 2005-C5 375B SUB,CSTR,RAKE		05/01/2015	MBS PAYDOWN		8,610,919	8,610,919	8,610,919	8,610,919						8,610,919				187,831	08/15/2038	1FM
225470-CE-1	CSFB 2005-C5 375C SUB,CSTR,RAKE		05/01/2015	MBS PAYDOWN		19,215,946	19,215,946	19,215,946	19,215,946						19,215,946				450,422	08/15/2038	1FM
2254W0-GV-1	CSFB 2004-6 1A2 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,213,511	1,213,511	1,164,402	1,213,430		82		82		1,213,511				28,292	10/25/2034	1FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ,SSNR,AS		06/25/2015	MBS PAYDOWN		809,276	809,276	775,008	807,509		1,767		1,767		809,276				19,170	11/25/2034	1FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR,NAS		06/25/2015	MBS PAYDOWN		302,504	302,504	298,581	301,917		586		586		302,504				7,164	11/25/2034	1FM
226081-AB-3	CREST 2002-1A B1 SEQ CDO-CRE CDO	E	05/28/2015	MBS PAYDOWN		94,339	94,339	93,749									94,339	94,339	3,349	05/27/2036	1AM
22608S-AD-0	CREST 2003-1A D2 MEZZ CDO-CRE CDO	E	05/28/2015	VARIOUS		78,949	78,949	78,244	(29,431)	21,168	480		21,648		78,949				3,557	05/28/2038	6FE
22608W-AM-1	CREST 2004-1A C2 MEZZ CDO-CRE CDO	E	05/11/2015	MBS PAYDOWN		1,066,503	1,066,503	1,063,293	1,065,052		1,451		1,451		1,066,503				24,856	01/28/2040	5AM
22943Y-KZ-1	CSMC 2009-3R 16A1 SC,EXCH,SSNR		06/29/2015	MBS PAYDOWN		806,037	806,037	779,840	806,455		(418)		(418)		806,037				19,234	08/27/2036	1FM
22944#-AA-7	THE BANK OF NEW YORK (NEW SCHOOL)		06/20/2015	SINKING FUND REDEMPTION		46,495	46,495	46,495	46,495						46,495				1,175	06/20/2035	1
22944F-CE-7	CSMC 2009-2R 3A1 SC,SEQ,SSNR		06/01/2015	MBS PAYDOWN		694,667	694,667	588,730	690,686		3,981		3,981		694,667				16,120	12/26/2035	1FM
22945#-AA-6	CTL 2009-10 TRUST (BOSTON UNIV)		06/15/2015	SINKING FUND REDEMPTION		168,955	168,955	168,955	168,955						168,955				4,896	06/15/2027	1
22946#-AA-5	CTL 2010-7 TR (OSF HEALTHCARE)		06/15/2015	SINKING FUND REDEMPTION		172,835	172,835	172,835	172,835						172,835				4,468	03/15/2031	1
22951#-AA-7	CTL PASS-THRU TRUST (CREDIT SUISSE) 2010		06/15/2015	SINKING FUND REDEMPTION		302,976	302,976	302,976	302,976						302,976				6,631	06/15/2032	2
22952#-AA-6	GALAXY VENTURES LLC (STATE OF NEW MEXICO		04/15/2015	SINKING FUND REDEMPTION		134,291	134,291	134,291	134,291						134,291				3,022	04/15/2023	1
22952@-AA-8	CTL PASS-THRU TRUST (GSA ROYAL PALM BEAC		06/15/2015	SINKING FUND REDEMPTION		246,675	246,675	246,675	246,675						246,675				4,586	02/15/2024	1
22953#-AA-5	CTL PASS-THRU TRUST SER 2012 (GARTNER)		06/28/2015	SINKING FUND REDEMPTION		161,831	161,831	161,831	161,831						161,831				3,508	02/28/2027	2
22953*-AA-9	CTL (TD 3-PROPERTY) PASS THROUGH TRUST (		06/15/2015	SINKING FUND REDEMPTION		135,630	135,630	135,630	135,630						135,630				2,403	06/15/2031	1
22954*-AA-8	CTL 2012-12 TRUST (XEROX, PALO ALTO, CAL		06/07/2015	SINKING FUND REDEMPTION		1,249,721	1,249,721	1,249,721	1,249,721						1,249,721				20,682	12/14/2023	2
22955#-AA-3	CTL PASS THRU TRUST (UNIV. OF DELAWARE)		06/15/2015	SINKING FUND REDEMPTION		140,571	140,571	140,571	140,571						140,571				2,408	06/15/2043	1
22956#-AA-2	LESMARK CAPITAL CTL PASS THRU TRUST(CVS)		06/15/2015	SINKING FUND REDEMPTION		41,153	41,153	41,153	41,153						41,153				858	01/15/2039	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22958#-AA-0	CTL PASS-THRU TRUST (VA GREENVILLE, SC)		06/20/2015	SINKING FUND REDEMPTION		180,652	180,652	180,652	180,652						180,652				3,389	04/20/2033	1
22958@-AA-2	CTL PASS THRU TRUST (GSA USDA)		06/05/2015	SINKING FUND REDEMPTION		212,038	212,038	212,038	212,038						212,038				3,067	09/05/2032	1
22959#-AA-9	CSOLAR IV SOUTH, LLC		06/30/2015	SINKING FUND REDEMPTION		513,142	513,142	513,142	513,142						513,142				13,780	09/30/2038	2FE
22959@-AA-1	CTL PASS THROUGH TRUST CERTIFICATES (HOM		06/15/2015	SINKING FUND REDEMPTION		34,867	34,867	34,867	34,867						34,867				695	01/15/2034	1
22960@-AA-8	CTL 2014-04 TRUST (TEXAS A&M)		06/15/2015	SINKING FUND REDEMPTION		44,165	44,165	44,165	44,165						44,165				850	11/15/2034	1
22961#-AA-5	CTL (SSA BALTIMORE) TRUST (GSA SSA BALT.		06/15/2015	SINKING FUND REDEMPTION		1,114,351	1,114,351	1,114,351	1,114,351						1,114,351				20,905	02/15/2034	1
22963@-AA-5	CTL 2014-04A TRUST (TEXAS A&M ADD ON)		06/15/2015	SINKING FUND REDEMPTION		18,843	18,843	18,843	12,560						18,843				306	11/15/2034	1
22966#-AA-0	FIREWEED BUS. CTR CTL PASS THR TR (CIRI)		06/15/2015	SINKING FUND REDEMPTION		156,527	156,527	161,221	156,590		(63)		(63)		156,527				2,945	12/15/2044	2Z
22983@-AA-1	KONINKLIJKE AHOLD N.V. (ROYAL A-SR-UNSEC		06/15/2015	SINKING FUND REDEMPTION		32,554	32,554	32,554							32,554				116	12/15/2036	2Z
23242J-AQ-1	CWHEL 2007-GW A FLT,STEP		06/15/2015	MBS PAYDOWN		315,424	315,424	299,417	312,385		3,038		3,038		315,424				953	08/15/2037	1FM
233046-AD-3	DNKN 2015-1A A2II SEQUENTIAL PAYER		05/20/2015	MBS PAYDOWN		372,875	372,875	373,231							372,875				4,699	02/20/2045	3AM
23305X-AD-3	DBUBS 2011-LC2A A4 SEQUENTIAL PAYER		06/19/2015	VARIOUS		119,491,758	107,000,000	114,579,353	112,990,475		(497,462)		(497,462)		112,493,012		6,998,746	6,998,746	2,088,091	07/10/2044	1FM
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP		05/31/2015	SINKING FUND REDEMPTION		223,840	223,840	223,840	223,840						223,840				6,945	11/30/2023	2FE
23307*-AC-6	DC AREAN LIMITED PARTNERSHIP CORPORATE		05/30/2015	VARIOUS		462,977	462,977	462,977	462,977						462,977				15,167	11/30/2023	2FE
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST (DOW CORNING		06/20/2015	SINKING FUND REDEMPTION		259,586	259,586	259,586	259,586						259,586				3,885	07/20/2034	2
23321P-F6-0	DLJMA 1997-CF2 S IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				1											18	10/15/2030	5FE
23340D-AD-4	DTZ US BORROWER LLC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		43,750	43,750	43,148	43,505		245		245		43,750				599	11/04/2021	4FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNE COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		53,375	53,375	53,108	53,198		177		177		53,375				939	06/24/2021	3FE
247109-BJ-9	DELMARVA PWR & LIGHT CO SR UNSECURED		06/01/2015	MATURITY		14,000,000	14,000,000	14,088,360	14,009,269		(9,269)		(9,269)		14,000,000				350,000	06/01/2015	2FE
24721#-AA-2	DELPRES NASHVILLE LLC (AMSOUTH BANK) A		06/15/2015	SINKING FUND REDEMPTION		127,574	127,574	127,574	127,574						127,574				8,215	12/15/2020	2
24763L-BM-1	DELHE 1997-2 A5 SEQ,AS		06/01/2015	MBS PAYDOWN		92,581	92,581	92,552	92,523		58		58		92,581				1,533	06/25/2027	1FM
251510-CV-3	DBALT 2005-1 1A1 FLT,AS		06/25/2015	MBS PAYDOWN		183,073	183,073	147,603	181,189		1,884		1,884		183,073				506	02/25/2035	1FM
251510-CY-7	DBALT 2005-1 M SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		50,386	141,642	144,165	67,558		(2,788)		(2,788)		64,769		(14,384)	(14,384)	4,288	02/25/2035	1FM
251510-ET-6	DBALT 2005-3 M MEZ,CSTR,NAS		06/01/2015	MBS PAYDOWN			534,655	532,650											735	06/25/2035	1FM
251511-AC-5	DBALT 2006-AB2 A3 AFC,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		301,517	445,593	444,532	385,257		1,757		1,757		387,014		(85,497)	(85,497)	8,532	06/25/2036	1FM
251513-AY-3	DBALT 2006-AB4 A4A STEP,AFC,SEQ,AS		06/01/2015	MBS PAYDOWN		974,572	974,572	976,273	974,572						974,572				23,450	10/25/2036	4FM
251563-BM-3	DMSI 2003-1 1A8 SEQ,SSUP,NAS		06/01/2015	MBS PAYDOWN		1,583	1,583	1,581	1,583						1,583				36	04/25/2033	1FM
251563-BS-0	DMSI 2003-1 M MEZ,CSTR,NAS		06/01/2015	MBS PAYDOWN		23,936	23,936	23,788	23,936						23,936				528	04/25/2033	1FM
251563-BT-8	DMSI 2003-1 B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		10,877	10,877	10,662	10,876						10,877				240	04/25/2033	1FM
251563-BU-5	DMSI 2003-1 B2 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		5,438	5,438	5,117	5,438		1		1		5,438				120	04/25/2033	1FM
251563-CX-8	DMSI 2003-1 B3 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		3,261	3,261	2,674	3,258		3		3		3,261				72	04/25/2033	4AM
251563-FY-3	DMSI 2004-5 A3 AFC,AS		06/01/2015	MBS PAYDOWN		361,295	361,295	326,069	360,327		969		969		361,295				8,006	07/25/2034	1FM
25157F-AJ-3	DMSI 2005-WF1 1A3 SC,CSTR		06/01/2015	MBS PAYDOWN		487,506	487,506	413,161	491,112		(3,607)		(3,607)		487,506				10,255	06/26/2035	1FM
25157T-AA-2	DMSI 2007-WM1 A1 SC,CSTR,SSNR		06/29/2015	MBS PAYDOWN		2,018,270	2,018,270	2,040,029	834,004	7,040	(883)		6,157		2,018,270				41,182	06/27/2037	6AM
25275@-AA-1	DIAMOND STATE GENERATION PARTNERS, LLC A		04/13/2015	SINKING FUND REDEMPTION		1,065,621	1,065,621	1,065,621	1,065,621						1,065,621				13,906	03/30/2025	2FE
25471*-AA-5	DISNEY LMA PASS THROUGH TRUST (DISNEY)		06/01/2015	SINKING FUND REDEMPTION		1,214,654	1,214,654	1,214,654	1,214,654						1,214,654				20,820	08/01/2024	1
25674D-AC-7	FAMILY TREE ESCROW LLC COMPANY ASSETS,		06/12/2015	VARIOUS		6,478,658	6,500,000	6,467,500			11,158		11,158		6,478,658				72,132	03/09/2022	3FE
25857@-AA-7	DOUBLE DIAMOND FUNDING-V, LLC-SR-UNSEC		06/01/2015	MBS PAYDOWN		1,165,114	1,165,114	1,165,114							1,165,114				4,039	08/01/2036	1FE
25857@-AB-5	DOUBLE DIAMOND FUNDING-V, LLC-SUB-UNSEC		06/01/2015	MBS PAYDOWN		208,056	208,056	208,056							208,056				897	08/01/2036	2FE
26882P-AS-1	ERAC USA FINANCE LLC COMPANY GUARNT		05/01/2015	MATURITY		20,000,000	20,000,000	19,969,200	19,999,924		76		76		20,000,000				560,000	05/01/2015	2FE
26885*-AA-3	CTL PASS-THRU TRUST (NEOMED) 2012		06/08/2015	SINKING FUND REDEMPTION		145,060	145,060	147,370	145,089		(28)		(28)		145,060				3,260	11/08/2044	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
27430*-AJ-2	EAST PENN MANUFACTURING CO.		05/22/2015	MATURITY		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,032,000	05/22/2015	2
27876G-BH-0	DISH DBS CORP COMPANY GUARNT		05/31/2015	VARIOUS		7,500,000	7,500,000	6,775,000	7,439,499		60,501		60,501		7,500,000				290,625	05/31/2015	3FE
27888L-AB-9	ECO SERVICES OPERATIONS COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		35,673	35,673	35,500	35,508		164		164		35,673				817	12/01/2021	4FE
28621U-AA-1	ELEVATE HOLDCO FUNDING, LLC A		04/01/2015	SINKING FUND REDEMPTION		799,511	799,511	799,511	799,511						799,511				21,410	12/31/2032	2FE
291701-CN-8	EFLOT 1998-2 A5 STEP,AS		06/25/2015	MBS PAYDOWN		22,206	22,206	22,012									22,206	22,206	654	06/25/2024	1FM
291701-CR-9	EFLOT 1998-2 M1 MEZ,STEP,NAS		06/25/2015	PRIOR YEAR INCOME															4,609	06/25/2024	6FE
29266R-H*-2	ENERGIZER HOLDINGS, INC. D		05/29/2015	SECURITY CALLED at 100.000		25,000,000	25,000,000	20,724,500	24,411,563		588,437		588,437		25,000,000				1,261,818	09/29/2015	2
29439@-AA-6	EQT PRODUCTION COMPANY SENIOR		04/13/2015	SECURITY CALLED at 100.000		1,175,000	1,175,000	1,273,305	1,278,172		(103,172)		(103,172)		1,175,000				109,537	02/28/2016	2
294751-BQ-4	EQABS 2002-5 M2 MEZ,AFC		06/01/2015	MBS PAYDOWN		26,185	26,185	26,185	26,424		(239)		(239)		26,185				669	11/25/2032	3FM
294751-CJ-9	EQABS 2003-2 M2 MEZ,AFC		06/01/2015	MBS PAYDOWN		79,345	79,345	79,345	79,345						79,345				1,700	09/25/2033	4FM
294751-DG-4	EQABS 2003-4 M2 MEZ,STEP,AFC,NAS		05/01/2015	MBS PAYDOWN		136,981	136,981	136,981	136,981						136,981				2,512	10/25/2034	4FM
294751-DH-2	EQABS 2003-4 M3 MEZ,STEP,AFC,NAS		05/01/2015	MBS PAYDOWN		133,081	133,081	133,081	133,539		(458)		(458)		133,081				2,390	10/25/2034	3FM
294751-EL-2	EQABS 2004-2 M2 MEZ,STEP,AFC,NAS		04/01/2015	MBS PAYDOWN		60,883	60,883	60,883	52,499	8,398	(13)		8,385		60,883				1,050	07/25/2034	5FM
294752-AB-6	EQUITY ONE INC COMPANY GUARNT		04/23/2015	SECURITY CALLED at 100.000		21,935,000	21,935,000	21,399,716	21,881,264		53,736		53,736		21,935,000				1,147,901	10/15/2015	2FE
294754-AY-2	EQABS 2002-2 AF4 STEP,AFC,SEQ		06/01/2015	MBS PAYDOWN		147,057	147,057	147,057	142,668		4,389		4,389		147,057				4,077	10/25/2032	1FM
29481#-AC-7	ERGON, INC.		05/20/2015	SINKING FUND REDEMPTION		2,537,500	2,537,500	2,537,500	2,537,500						2,537,500				69,781	05/20/2018	2FE
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEASE TRUST (G		06/15/2015	SINKING FUND REDEMPTION		37,359	37,359	37,359	37,359						37,359				673	01/15/2035	1
29977H-AD-2	EP ENER/EVEREST ACQ FIN SECURED		05/28/2015	VARIOUS		30,566,604	29,451,000	30,866,869	30,442,268		(163,554)		(163,554)		30,278,714		287,890	287,890	1,164,235	05/01/2019	4FE
30217V-AC-1	EXPRESS PIPELINE LP SUB NOTES		06/30/2015	SINKING FUND REDEMPTION		2,295,322	2,295,322	2,293,709	2,282,316		13,006		13,006		2,295,322				103,329	12/31/2017	2FE
30246Q-CN-1	FBRSI 2005-5 AV24 FLT,STEP,AFC,IRC		06/25/2015	MBS PAYDOWN		579,213	579,213	442,617	573,285		5,928		5,928		579,213				2,125	11/25/2035	1FM
30273@-AA-3	FPL ROCKAWAY PEAKING FACILITIES, LP		06/30/2015	SINKING FUND REDEMPTION		1,698,343	1,698,343	1,718,226	1,699,023		(680)		(680)		1,698,343				60,376	06/28/2020	2
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRUST (GSA MI		06/10/2015	SINKING FUND REDEMPTION		358,584	358,584	358,584	358,584						358,584				8,372	01/10/2032	1
31305#-AA-1	FBI CINCINNATI LEASE BACKED TRUST (GSA)		06/10/2015	SINKING FUND REDEMPTION		241,438	241,438	241,438	241,438						241,438				5,637	02/10/2032	1
31306#-AA-0	FBI PORTLAND LEASE BACKED TRUST (GSA FBI		06/10/2015	SINKING FUND REDEMPTION		274,146	274,146	274,146	274,146						274,146				6,400	03/10/2032	1
31306@-AA-2	FBI SAN DIEGO LEASE BACKED TRUST (FBI SA		06/10/2015	SINKING FUND REDEMPTION		790,598	790,598	790,598	790,598						790,598				15,654	04/26/2033	1
3133TD-PX-8	FSPC T-11 A8 SEQ,PT		06/01/2015	MBS PAYDOWN		320,676	320,676	312,368	320,321		356		356		320,676				8,443	01/25/2028	1
313747-AN-7	FEDERAL REALTY INVS TRST SR UNSECURED		04/13/2015	SECURITY CALLED at 100.000		27,000,000	27,000,000	27,570,870	27,145,423		(145,423)		(145,423)		27,000,000				3,832,725	01/15/2017	1FE
31562#-AA-9	FF LANDLORD #1, LLC (FLOWERS)		06/15/2015	SINKING FUND REDEMPTION		39,104	39,104	39,104	39,104						39,104				1,066	09/15/2030	2
31564#-AA-7	WELLS FARGO BANK NORTHWEST, N CORPORATE		06/30/2015	SINKING FUND REDEMPTION		133,645	133,645	133,645	133,645						133,645				3,762	03/31/2032	2
31565#-AA-6	WELLS FARGO BANK NORTHWEST, N.A. (FLOWER		06/30/2015	SINKING FUND REDEMPTION		89,001	89,001	89,001	89,001						89,001				3,211	07/31/2031	2
31565@-AA-8	WELLS FARGO BANK NORTHWEST, N.A. (FLOWER		06/30/2015	SINKING FUND REDEMPTION		116,679	116,679	116,679	116,679						116,679				3,732	01/31/2033	2
31565@-AB-6	WELLS FARGO BANK (FLOWERS $780M)		06/30/2015	SINKING FUND REDEMPTION		19,463	19,463	19,463	19,463						19,463				623	01/31/2020	2
31659T-EG-6	FMIC 2005-3 2A2 FLT,STEP,AFC		06/25/2015	MBS PAYDOWN		259,456	259,456	226,700	257,237		2,220		2,220		259,456				461	02/25/2036	1FM
319477-AF-2	FIRST-CITIZENS BANK/TRST SUBORDINATED		06/01/2015	MATURITY		25,000,000	25,000,000	24,933,250	24,999,612		388		388		25,000,000				857,726	06/01/2015	2FE
32027N-KJ-9	FFML 2004-FF6 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		352,965	352,965	238,692	348,164		4,801		4,801		352,965				1,647	07/25/2034	1FM
32027N-QL-8	FFML 2005-FF1 M1 FLT,STEP		06/25/2015	MBS PAYDOWN		371,269	371,269	345,351	368,827		2,442		2,442		371,269				1,508	12/25/2034	1FM
32027N-VV-0	FFML 2005-FF9 A4 FLT,STEP		06/25/2015	MBS PAYDOWN		675,224	675,224	631,335	672,364		2,861		2,861		675,224				1,464	10/25/2035	1FM
32051G-2H-7	FHASI 2006-1 1A10 AD,SSNR,AS		06/01/2015	MBS PAYDOWN		385,721	385,721	380,357	386,056		(335)		(335)		385,721				9,357	05/25/2036	1FM
32051G-2J-3	FHASI 2006-1 1A11 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		1,563,368	1,563,368	1,478,604	1,564,118		(750)		(750)		1,563,368				37,925	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR,AS		06/01/2015	MBS PAYDOWN		1,656,461	1,656,463	1,652,322	1,658,443		(1,980)		(1,980)		1,656,463				15,960	10/25/2034	1FM
32051G-CQ-6	FHASI 2004-7 1A4 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		905,862	905,862	909,754	905,879		(17)		(17)		905,862				19,994	01/25/2035	1FM
32051G-DA-0	FHAMS 2004-FA2 1A1 SEQ,AS		06/01/2015	MBS PAYDOWN		133,923	133,923	127,687	133,651		272		272		133,923				3,091	01/25/2035	1FM
32051G-DH-5	FHAMS 2004-FA2 B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN			77,816	1,508											719	01/25/2035	1FM
32051G-FL-4	FHAMS 2005-FA1 1A1 NON-ACCELERATED SECUR		06/01/2015	MBS PAYDOWN		711,802	711,802	640,029	707,944		3,858		3,858		711,802				16,394	03/25/2035	1FM
32051G-GY-5	FHASI 2005-1 1A8 Z,AS		06/01/2015	MBS PAYDOWN		1,595,305	1,595,305	1,459,205	1,595,227		78		78		1,595,305				32,261	03/25/2035	1FM
32051G-KW-4	FHASI 2005-2 1A4 PAC(11),AS		06/01/2015	MBS PAYDOWN		1,618,308	1,618,308	1,582,591	1,618,283		25		25		1,618,308				37,086	05/25/2035	1FM
32051G-MC-6	FHASI 2005-3 A2 PAC(11),AS		06/01/2015	MBS PAYDOWN		1,208,782	1,208,782	1,189,895	1,208,718		64		64		1,208,782				26,552	06/25/2035	1FM
32051G-N3-5	FHASI 2005-8 1A1 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		490,921	547,203	535,575	540,966		(951)		(951)		540,014		(49,094)	(49,094)	13,118	02/25/2036	1FM
32051G-NS-0	FHAMS 2005-FA4 1A1 FLT,IRC,AD,SSNR,AS		06/25/2015	MBS PAYDOWN		208,924	208,924	163,566	205,710		3,214		3,214		208,924				560	06/25/2035	1FM
32051G-P4-1	FHASI 2005-8 1A10 AD,AS		06/01/2015	MBS PAYDOWN		505,623	563,590	551,790	557,254		(1,015)		(1,015)		556,239		(50,616)	(50,616)	13,511	02/25/2036	1FM
32051G-RB-3	FHASI 2005-4 1A6 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		493,058	493,058	447,758	493,104		(46)		(46)		493,058				9,381	08/25/2035	1FM
32051G-RU-1	FHAMS 2005-FA5 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		340,845	340,845	295,257	341,757		(912)		(912)		340,845				7,502	08/25/2035	1FM
32051G-SQ-9	FHAMS 2005-AA7 2A1 CSTR,SSNR,AS		06/25/2015	VARIOUS		15,028,530	16,780,078	11,917,391	11,259,021		142,534		142,534		11,401,554		3,626,976	3,626,976	195,373	09/25/2035	1FM
32051G-UQ-6	FHASI 2005-5 1A6 SSNR,AS		06/01/2015	MBS PAYDOWN		538,888	539,148	524,701	539,337		(208)		(208)		539,129		(241)	(241)	13,930	10/25/2035	1FM
32051G-VH-5	FHAMS 2005-FA7 1A1 FLT,IRC,AS		06/25/2015	MBS PAYDOWN		574,642	621,102	453,404	597,686		9,425		9,425		607,111		(32,469)	(32,469)	1,864	10/25/2035	1FM
32051G-VL-6	FHAMS 2005-FA7 1A4A SSNR,NAS		06/01/2015	MBS PAYDOWN		1,216,137	1,314,463	1,213,824	1,293,661		(1,312)		(1,312)		1,292,349		(76,212)	(76,212)	30,853	10/25/2035	1FM
32052R-AM-2	FHASI 2006-3 1A12 SSNR,AS		06/01/2015	MBS PAYDOWN		201,819	201,819	201,472	202,194		(375)		(375)		201,819				5,705	11/25/2036	1FM
32052U-AB-9	FHASI 2006-4 1A2 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		1,109,632	1,161,351	1,025,981	1,154,065		(3,332)		(3,332)		1,150,733		(41,102)	(41,102)	28,936	02/25/2037	1FM
33632*-UC-9	CARGILL 2000-2 TRUST		05/31/2015	VARIOUS		11,348,129	11,348,129	11,348,129	11,348,129						11,348,129				379,368	05/31/2015	1
33632*-UD-7	CARGILL 2000-1 TRUST		05/31/2015	VARIOUS		11,554,529	11,554,529	11,554,529	11,554,529						11,554,529				386,246	05/31/2015	1
33632*-UJ-4	WEC 2000A ALASKA LLC (PHILLIPS PETROLEUM		06/10/2015	SINKING FUND REDEMPTION		191,681	191,681	191,681	191,681						191,681				6,355	12/10/2020	1
33632*-UM-7	FIRST SECURITY BANK, N.A. AS TR (BAXTER)		06/05/2015	SINKING FUND REDEMPTION		469,140	469,140	469,140	469,140						469,140				14,966	04/05/2016	1
33736L-AW-5	FULB 1997-C2 IO IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				107,676	21,340		(21,340)		(21,340)						12,000	11/18/2029	5FE
33736X-EG-0	FUNBC 2001-C4 IOI IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				2,533											452	12/12/2033	5FE
337925-EU-1	FPLUS 1998-5 M2 MEZ,STEP		05/01/2015	MBS PAYDOWN		1,692	1,692										1,692	1,692	104	12/10/2024	1FM
33840*-AA-3	521-533 LLC (IFF)		06/15/2015	SINKING FUND REDEMPTION		320,570	320,570	320,570	320,570						320,570				6,375	11/15/2030	2
345397-VN-0	FORD MOTOR CREDIT CO LLC SR UNSECURED		04/15/2015	MATURITY		675,000	675,000	706,730	678,680		(3,680)		(3,680)		675,000				23,625	04/15/2015	2FE
35729P-DB-3	FHLT 2004-1 M3 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		9,347	9,347	7,772	9,267		81		81		9,347				43	02/25/2034	1FM
360271-AE-0	FULTON FINANCIAL CORP SUBORDINATED		04/01/2015	MATURITY		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				668,750	04/01/2015	2FE
36157L-C*-7	GECMSI G9402-FH01		06/01/2015	MBS PAYDOWN		11,923	11,923	5,932	11,852		71		71		11,923				298	06/25/2024	6*
36161R-AD-1	GFCM 2003-1 A4 AVAILABLE FUNDS CLASS		06/01/2015	MBS PAYDOWN		1,522,835	1,522,835	1,530,445	1,522,835						1,522,835				115,389	05/12/2035	1FM
36170U-CQ-2	GFORC 2005-RR2 A4A SC,SEQ CDO-CRE CDO		06/01/2015	VARIOUS			731,578	450,020	232,457	190,637	(4,812)		185,825		418,282		(418,282)	(418,282)	16,256	12/25/2039	6FE
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING, LLC SENIOR		06/30/2015	SINKING FUND REDEMPTION		25,000	25,000	25,000							25,000				627	01/30/2021	4FE
361849-CB-6	GMACC 1997-C1 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				67,847	14,271		(14,271)		(14,271)						4,258	07/15/2029	5FE
361849-DB-2	GMACC 2004-C1 F SUB,AFC		06/01/2015	MBS PAYDOWN		814,912	814,912	818,935	814,912						814,912				20,431	03/10/2038	1FM
361849-ER-9	GMACC 1999-C1 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				1	1		(1)		(1)						136	05/15/2033	5*
361849-MQ-2	GMACC 2000-C2 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				77,135											10,660	08/16/2033	6*
361856-DX-2	GMACM 2004-HE5 A5 CSTR,STEP,AFC,AS		06/01/2015	MBS PAYDOWN		365,566	365,566	365,566	365,566						365,566				8,798	09/25/2034	1FM
36185H-EJ-8	GMACM 2006-HLTV A4 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,159,107	1,159,107	1,158,407	1,159,011		96		96		1,159,107				27,879	10/25/2029	1FM
36185M-AJ-1	GMACM 2005-AF1 A2 FLT,AFC,AD,AS		06/25/2015	MBS PAYDOWN		305,531	305,531	230,676	300,563		4,968		4,968		305,531				935	07/25/2035	1FM
36185M-BY-7	GMACM 2005-J1 A2 SEQ,AS		04/01/2015	VARIOUS		22,123	22,123	19,828			22,123		22,123		22,123				543	12/25/2035	1FM
36185M-CJ-9	GMACM 2005-J1 A12 MEZ,SSNR,NAS		06/01/2015	MBS PAYDOWN		1,863,797	1,863,797	1,754,299	1,867,515		(3,718)		(3,718)		1,863,797				41,518	12/25/2035	1FM
36185M-CL-4	GMACM 2005-J1 A14 NON-ACCELERATED SECURI		06/01/2015	MBS PAYDOWN		1,120,736	1,120,736	1,088,165	1,120,536		200		200		1,120,736				24,966	12/25/2035	1FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR,NAS		06/01/2015	MBS PAYDOWN		394,099	394,099	387,449	394,371		(272)		(272)		394,099				9,116	04/25/2036	1FM
36185N-3B-4	GMACM 2004-J3 A4 SEQ,AS		06/01/2015	MBS PAYDOWN		882,815	882,815	833,433	882,755		60		60		882,815				18,668	07/25/2034	1FM
36185N-3F-5	GMACM 2004-J3 A8 Z,AS		06/25/2015	MBS PAYDOWN		1,895,521	1,895,521	1,602,604	1,889,582		5,939		5,939		1,895,521				40,089	07/25/2034	1FM
36185N-4K-3	GMACM 2004-J4 A6 Z,AS		06/25/2015	MBS PAYDOWN		2,976,015	2,976,015	2,578,467	2,971,000		5,015		5,015		2,976,015				63,954	09/25/2034	1FM
36185N-5C-0	GMACM 2004-J5 A5 SEQ,AS		06/01/2015	MBS PAYDOWN		856,486	856,486	823,164	856,447		40		40		856,486				21,208	01/25/2035	1FM
36185N-A2-6	GMACM 2003-J6 A5 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		218,005	218,005	212,010	217,988		17		17		218,005				5,019	10/25/2033	1FM
36185N-A8-3	GMACM 2003-J6 M1 MEZ,NAS		06/01/2015	MBS PAYDOWN		22,947	22,947	22,025	22,951		(4)		(4)		22,947				505	10/25/2033	1FM
36185N-A9-1	GMACM 2003-J6 M2 MEZ,NAS		06/01/2015	MBS PAYDOWN			12,364	2,749	2,803		(51)		(51)		2,752		(2,752)	(2,752)	121	10/25/2033	1FM
36185N-D6-4	GMACM 2003-J7 A8 SSNR,NAS		06/01/2015	MBS PAYDOWN		373,044	373,044	354,043	372,987		57		57		373,044				7,654	11/25/2033	1FM
36185N-E5-5	GMACM 2003-J7 M1 MEZ,NAS		06/01/2015	MBS PAYDOWN		89,823	89,823	85,852	89,812		12		12		89,823				1,937	11/25/2033	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36185N-E6-3	GMACM 2003-J7 M2 MEZ,NAS		06/01/2015	MBS PAYDOWN		30,207	30,207	28,423	30,373		(166)		(166)		30,207				651	11/25/2033	1FM
36185N-J4-3	GMACM 2003-J8 M1 MEZ,NAS		06/01/2015	MBS PAYDOWN		81,310	81,310	78,756	81,305		5		5		81,310				1,675	12/25/2033	3FM
36185N-J5-0	GMACM 2003-J8 M2 MEZ,NAS		06/01/2015	MBS PAYDOWN		39,521	39,521	37,711	39,721		(200)		(200)		39,521				814	12/25/2033	1FM
36185N-K9-0	GMACM 2003-J9 A8 Z,NAS		06/25/2015	MBS PAYDOWN		985,889	985,889	916,569	982,140		3,749		3,749		985,889				24,829	01/25/2034	1FM
36185N-S4-3	GMACM 2004-JR1 A10 SC,Z,AS		06/01/2015	MBS PAYDOWN		1,415,138	1,415,138	1,237,140	1,412,660		2,478		2,478		1,415,138				29,020	12/25/2033	1FM
36185N-V6-4	GMACM 2004-J1 A21 NON-ACCELERATED SECURI		06/01/2015	MBS PAYDOWN		38,675	38,675	39,053	38,677		(1)		(1)		38,675				729	04/25/2034	3FM
36185N-W4-8	GMACM 2004-J1 M1 MEZ,NAS		04/01/2015	MBS PAYDOWN		84,779	84,779	85,355	84,964		(185)		(185)		84,779				1,728	04/25/2034	3FM
36185N-W5-5	GMACM 2004-J1 M2 MEZ,NAS		06/01/2015	MBS PAYDOWN		36,493	125,949	124,945	52,272		(2,041)		(2,041)		50,230		(13,738)	(13,738)	2,886	04/25/2034	1FM
36185N-X5-4	GMACM 2004-AR1 14A CSTR,AS		06/25/2015	MBS PAYDOWN		77,000	77,000	77,216	77,003		(4)		(4)		77,000				995	06/25/2034	2FM
36185N-ZZ-6	GMACM 2003-J6 A4 SEQ,AS		06/01/2015	MBS PAYDOWN		451,749	451,749	422,297	451,692		57		57		451,749				10,400	10/25/2033	1FM
36186F-AA-4	GMACM 2004-VF1 A1 FLT,AFC		06/25/2015	MBS PAYDOWN		745,251	745,251	659,547	726,205		19,046		19,046		745,251				2,831	02/25/2031	1FM
36187*-AA-7	WELLS FARGO BANK NORTHWEST, N.A. (WALGRE		06/01/2015	SINKING FUND REDEMPTION		62,714	62,714	63,125	62,723		(9)		(9)		62,714				1,553	08/01/2031	2
36190F-AF-7	GSMSC 2009-3R 3A1 SC,CSTR,AD,SSNR		06/25/2015	MBS PAYDOWN		1,013,499	1,013,499	884,278	996,772		16,728		16,728		1,013,499				24,754	04/25/2037	1FM
36208#-AA-8	GNI OF PARK RIDGE, LLC (WALGREEN)		06/15/2015	SINKING FUND REDEMPTION		23,622	23,622	23,622	23,622						23,622				635	07/15/2027	2
36228C-QK-2	GSMS 2003-C1 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				584											90	01/10/2040	6*
36228C-TQ-6	GSMS 2004-GG2 XC IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				176	176		(176)		(176)						186	08/10/2038	5FE
36228C-YQ-0	GSMS 2006-CC1 A SC,CSTR CDO-CRE CDO		06/23/2015	MBS PAYDOWN		621,618	709,605	699,465	659,995		5,572		5,572		665,567		(43,948)	(43,948)	18,751	03/21/2046	6FE
36228F-3P-9	GSAA 2004-3 AF4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		250,883	250,883	245,740	250,835		49		49		250,883				6,087	04/25/2034	1FM
36228F-H6-6	GSR 2004-3F 2A11 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		297,512	297,512	304,392	297,529		(17)		(17)		297,512				7,422	02/25/2034	1FM
36228F-TX-4	GSR 2003-7F 1A5 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		69,608	69,608	65,605	69,601		7		7		69,608				1,648	06/25/2033	1FM
36228F-UC-8	GSR 2003-7F 2A5 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		10,942	10,942	10,313	10,941		1		1		10,942				240	06/25/2033	1FM
36228F-VA-1	GSR 2003-7F B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		77,839	77,839	76,586	77,837		2		2		77,839				1,874	06/25/2033	1FM
36228F-VB-9	GSR 2003-7F B2 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		25,018	25,018	24,283	25,017		1		1		25,018				602	06/25/2033	1FM
3622EC-AK-2	GSAA 2007-5 1F4A CSTR,STEP,AFC,AS		06/01/2015	MBS PAYDOWN		381,436	381,436	381,436	382,578		(1,142)		(1,142)		381,436				6,833	03/25/2047	1FM
3622EL-AD-8	GSAA 2006-18 AF4A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		574,112	574,112	574,112	575,621		(1,509)		(1,509)		574,112				8,215	11/25/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH,SEQ,AS		06/01/2015	MBS PAYDOWN		154,109	159,055	146,430	158,794		(1,198)		(1,198)		157,596		(3,487)	(3,487)	4,098	01/25/2037	1FM
3622MP-AN-8	GSR 2007-1F 2A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		2,276,831	2,276,831	2,239,927	1,449,010		(1,794)		(1,794)		2,276,831				43,045	01/25/2037	1FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH,SEQ,AS		06/01/2015	MBS PAYDOWN		1,389,979	1,389,979	1,407,897	1,392,367		(2,388)		(2,388)		1,389,979				35,908	01/25/2037	1FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH,SEQ,AS		06/01/2015	MBS PAYDOWN		272,193	295,936	254,209	290,984		(1,808)		(1,808)		289,175		(16,982)	(16,982)	7,487	05/25/2037	1FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		360,357	414,863	300,387	393,252		115		115		393,367		(33,009)	(33,009)	4,934	05/25/2037	1FM
362334-JU-9	GSR 2006-3F 2A6 SEQ,AS		06/25/2015	MBS PAYDOWN		200,941	217,812	188,407	214,034		(1,206)		(1,206)		212,828		(11,888)	(11,888)	4,914	03/25/2036	1FM
362334-ME-1	GSAA 2006-6 AF3 AFC,AS		06/01/2015	MBS PAYDOWN		348,249	348,249	347,986	349,638		(1,390)		(1,390)		348,249				4,141	03/25/2036	1FM
362334-NC-4	GSAA 2006-7 AF3 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		403,772	403,772	402,851	404,982		(1,210)		(1,210)		403,772				7,976	03/25/2046	1FM
362334-QC-1	GSAA 2006-7 AF5A STEP,AFC,NAS		06/01/2015	MBS PAYDOWN		275,334	275,334	275,334	275,021		313		313		275,334				5,439	03/25/2046	1FM
362341-LC-1	GSR 2005-AR5 2A4 CSTR,AS		06/01/2015	MBS PAYDOWN		2,061,915	2,067,472	1,921,457	2,059,541		5,953		5,953		2,065,494		(3,579)	(3,579)	21,605	10/25/2035	1FM
362341-MQ-9	GSR 2005-7F 2A5 Z,AS		06/01/2015	MBS PAYDOWN		299,772	299,772	281,270	299,648		123		123		299,772				6,317	09/25/2035	1FM
362341-MX-4	GSR 2005-7F 3A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		279,873	279,873	278,878	279,771		102		102		279,873				6,439	09/25/2035	1FM
362341-NC-9	GSR 2005-7F 3A10 SSNR,NAS		06/01/2015	MBS PAYDOWN		452,013	452,013	458,652	452,068		(55)		(55)		452,013				10,399	09/25/2035	1FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH,PT		06/01/2015	MBS PAYDOWN		670,581	690,391	592,010	684,212		(3,842)		(3,842)		680,371		(9,789)	(9,789)	15,707	12/25/2035	1FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH,SEQ,AS		06/01/2015	MBS PAYDOWN		810,573	810,573	777,828	812,849		(2,276)		(2,276)		810,573				18,408	12/25/2035	1FM
362341-S7-5	GSR 2005-9F 2A6 SSNR,NAS		06/01/2015	MBS PAYDOWN		376,076	376,076	326,246	377,830		(1,754)		(1,754)		376,076				9,473	01/25/2036	1FM
36235@-AA-7	GSA HONOLULU LEASE BACKED TRUST (GSA FBI		06/15/2015	SINKING FUND REDEMPTION		585,121	585,121	585,121	585,121						585,121				12,221	10/21/2032	1
362375-AD-9	GSAA 2006-10 AF4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		279,684	279,684	279,684	280,615		(931)		(931)		279,684				4,079	06/25/2036	1FM
36237U-AA-0	GSTR 2002-1A C SUB CDO-CRE CDO	E	04/06/2015	PRIOR YEAR INCOME															12,204	04/25/2037	1FM
36242D-4W-0	GSR 2005-AR3 6A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		871,324	871,324	800,621	866,642		4,682		4,682		871,324				10,006	05/25/2035	1FM
36242D-6X-6	GSR 2005-5F 4A1 FLT,AS		06/25/2015	MBS PAYDOWN		149,103	149,103	123,010	147,051		2,052		2,052		149,103				330	06/25/2035	1FM
36242D-BU-6	GSR 2004-9 5A7 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		117,851	117,851	96,196	117,726		125		125		117,851				1,032	08/25/2034	1FM
36242D-DD-2	GSAA 2004-7 AF4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		516,098	516,098	514,349	516,128		(30)		(30)		516,098				12,609	06/25/2034	1FM
36242D-EM-1	GSR 2004-10F 1A5 PT,AS		06/01/2015	MBS PAYDOWN		84,309	84,309	82,043	84,235		74		74		84,309				1,550	08/25/2019	1FM
36242D-FT-5	GSR 2004-11 2A2 CSTR,AFC,AS		06/01/2015	MBS PAYDOWN		355,930	355,930	348,811	355,930						355,930				3,467	09/25/2034	1FM
36242D-NC-3	GSAA 2004-10 AF4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		1,242,222	1,242,222	1,242,190	1,242,219		3		3		1,242,222				30,364	08/25/2034	1FM
36242D-QV-8	GSR 2004-15F 1A3 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		357,514	357,514	357,849	357,514						357,514				9,058	12/25/2034	2FM
36242D-SS-3	GSAA 2005-1 AF4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		1,376,804	1,376,804	1,376,755	1,376,920		(116)		(116)		1,376,804				30,248	11/25/2034	1FM
36242D-VJ-9	GSR 2005-1F 3A3 Z,SUP,AS		06/25/2015	MBS PAYDOWN		720,706	720,706	659,963	718,351		2,356		2,356		720,706				16,560	01/25/2035	1FM
36242D-YG-2	GSR 2005-2F 2A3 Z,SUP,AS		06/25/2015	MBS PAYDOWN		1,394,133	1,394,133	927,098	1,382,854		11,279		11,279		1,394,133				32,836	03/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36244@-AA-6	GSA MCCLELLAN LEASE BACKED TRUST (GSA DM		06/15/2015	SINKING FUND REDEMPTION		39,230	39,230	39,230	39,230						39,230				738	07/15/2033	1
36245#-AA-3	GSA OSHA LEASE BACKED PASS THRU TRUST (G		06/15/2015	SINKING FUND REDEMPTION		195,352	195,352	199,259	195,488		(136)		(136)		195,352				3,939	01/15/2024	1
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRUST (FBI CH		06/15/2015	SINKING FUND REDEMPTION		183,133	183,133	183,135	183,135						183,135		(2)	(2)	3,434	09/15/2033	1
362669-AK-9	GSR 2007-4F 3A1 SSNR,AS		06/01/2015	MBS PAYDOWN		364,289	382,164	326,392	378,792		(3,493)		(3,493)		375,299		(11,010)	(11,010)	9,825	07/25/2037	1FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR,NAS		06/01/2015	MBS PAYDOWN		228,055	239,245	242,198	238,404		(431)		(431)		237,973		(9,918)	(9,918)	6,151	07/25/2037	1FM
36298J-AA-1	GSMS 2006-RR2 A1 SC,CSTR CDO-CRE CDO		06/25/2015	MBS PAYDOWN		427,421	427,421	384,976	428,939		(1,519)		(1,519)		427,421				9,359	06/23/2046	1AM
36298J-AC-7	GSMS 2006-RR2 A2 SC,CSTR CDO-CRE CDO		06/01/2015	MBS PAYDOWN			121,789	6,507											2,834	06/23/2046	6FE
363184-AE-2	GALXY 2006-7A C MEZ,FLT CDO-CF-CLO-HY	E	04/13/2015	SECURITY CALLED at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				45,853	10/13/2018	1FE
36319V-AB-7	GALXY 2012-12A B MEZ,FLT CDO-CF-CLO-HY	E	05/19/2015	SECURITY CALLED at 100.000		5,000,000	5,000,000	4,985,000	4,991,605		8,395		8,395		5,000,000				71,497	05/19/2023	1FE
36740U-AB-8	GATES GLOBAL LLC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		125,438	125,438	124,925	125,016		422		422		125,438				2,680	07/03/2021	4FE
367910-AU-0	GEWMC 2005-2 A2C FLT,STEP		06/25/2015	MBS PAYDOWN		58,534	58,534	49,095	57,687		848		848		58,534				116	12/25/2035	1FM
36828Q-JK-3	GECMC 2004-C3 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				7	7		(7)		(7)						37	07/10/2039	5FE
36828Q-KW-5	GECMC 2005-C1 C SUB,CSTR,AFC		06/01/2015	MBS PAYDOWN		519,137	519,137	521,726	519,137						519,137				8,918	06/10/2048	1FM
36828Q-KZ-8	GECMC 2005-C1 XC IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				7,453											383	06/10/2048	1FE
36828Q-MK-9	GECMC 2005-C2 E SUB,CSTR		04/10/2015	MBS PAYDOWN		15,632,000	15,632,000	15,709,279	15,632,000						15,632,000				280,226	05/10/2043	1FM
36828Q-MM-5	GECMC 2005-C2 F SUB,CSTR		05/01/2015	MBS PAYDOWN		14,312,000	14,312,000	14,371,014	14,312,000						14,312,000				311,349	05/10/2043	1FM
36828Q-MN-3	GECMC 2005-C2 G SUB,CSTR		05/11/2015	SECURITY CALLED at 100.000		5,000,000	5,000,000	4,922,902	4,990,318		9,682		9,682		5,000,000				114,060	05/10/2043	1FM
36828Q-NW-2	GECMC 2005-C3 A6 AVAILABLE FUNDS CLASS		04/01/2015	MBS PAYDOWN		6,027,138	6,027,138	6,086,460	6,027,138						6,027,138				102,120	07/10/2045	1FM
36828Q-QC-3	GECMC 2005-C4 A3B COLLATERAL STRIP INTER		06/01/2015	MBS PAYDOWN		25,000,000	25,000,000	25,119,343	25,000,000						25,000,000				671,197	11/10/2045	1FM
36874V-AG-3	GENERAC POWER SYSTEMS INC INVENTORY,COMP		05/29/2015	SINKING FUND REDEMPTION		3,200,185	3,200,185	3,138,454	3,189,013		11,172		11,172		3,200,185				55,322	05/30/2018	3FE
368907-AD-3	GATC 1996-1 PASS-THRU TR PASS THRU CERTS		05/05/2015	SINKING FUND REDEMPTION		9,612	9,612	9,612	9,612						9,612				378	08/28/2021	2AM
37045X-AQ-9	GENERAL MOTORS FINL CO COMPANY GUARNT		05/12/2015	VARIOUS		2,102,730	2,000,000	2,000,000	2,000,000						2,000,000		102,730	102,730	52,135	09/25/2021	2FE
37246#-AA-0	WELLS FARGO BANK GENUINE PARTS 2007		06/15/2015	SINKING FUND REDEMPTION		330,962	330,962	330,962	330,962						330,962				8,293	10/15/2027	1
37260#-AA-1	GEORGETOWN/CHASE PHASE II LLC (CHASE MOR		06/05/2015	VARIOUS		423,923	423,923	429,637	424,159		(237)		(237)		423,923				12,126	05/31/2016	1
373334-FZ-9	GEORGIA POWER COMPANY SR UNSECURED		04/15/2015	SECURITY CALLED at 100.000		29,000,000	29,000,000	28,730,320	28,781,128		140,714		140,714		28,921,842		78,158	78,158	841,000	04/15/2035	1FE
37636#-AD-2	GIVAUDAN UNITED STATES, INC.		05/27/2015	MATURITY		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				750,000	05/27/2015	2
37653#-AA-6	GLADSTONE FOREST SERVICE LEASED BACKED T		06/15/2015	SINKING FUND REDEMPTION		52,355	52,355	52,355	52,355						52,355				1,026	01/15/2027	1
37875*-AA-2	GLENN POOL TRUST II SR SECURED NOTE		06/01/2015	SINKING FUND REDEMPTION		281,015	281,015	279,610	280,933		82		82		281,015				7,051	08/02/2021	3FE
38141G-GT-5	GOLDMAN SACHS GROUP INC SR UNSECURED		05/03/2015	MATURITY		15,000,000	15,000,000	14,989,350	14,998,752		1,248		1,248		15,000,000				247,500	05/03/2015	1FE
38642*-AA-2	CTL GRAND RAPIDS VA SENIOR		06/15/2015	SINKING FUND REDEMPTION		79,107	79,107	79,107							79,107				650	10/15/2034	1Z
38723B-AB-7	GRANITE ACQUISITION INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		144,037	144,037	142,597	143,300		738		738		144,037				2,601	12/17/2021	3FE
39071#-AA-6	GREAT LAKES POWER TRANSMISSION LP SENIOR	C	06/16/2015	SINKING FUND REDEMPTION		216,834	212,433	195,454	228,377					(32,923)	195,454	21,380		21,380	7,110	06/16/2023	1FE
39278*-AA-1	GREEN COUNTRY ENERGY, LLC		05/10/2015	SINKING FUND REDEMPTION		504,310	504,310	504,310	504,310						504,310				18,180	02/10/2024	2FE
395386-AP-0	GPMH 1999-3 1A7 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		377,336	377,336	377,041	375,421		1,916		1,916		377,336				11,705	06/15/2029	1AM
39625#-AA-7	GREENVILLE NC VA LEASE TRUST (VA GREENVI		06/15/2015	SINKING FUND REDEMPTION		293,534	293,534	293,534	293,534						293,534				5,176	11/15/2033	1
396789-FX-2	GCCFC 2004-GG1 E SUB,CSTR,AFC		06/01/2015	MBS PAYDOWN		132,641	132,641	133,298	132,641						132,641				3,307	06/10/2036	1FM
396789-GK-9	GCCFC 2004-GG1 XC IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				1,101	60		(60)		(60)						85	06/10/2036	5FE
397624-AE-7	GREIF INC SR UNSECURED		06/23/2015	VARIOUS		15,816,125	15,000,000	15,007,851	15,003,340		(735)		(735)		15,002,605		813,520	813,520	891,816	02/01/2017	3FE
40256B-AE-2	GULFS 2006-1A B MEZ,FLT CDO-CF-CLO-HY	E	05/21/2015	MBS PAYDOWN		3,881,727	3,881,727	3,537,224	3,831,680		50,047		50,047		3,881,727				12,602	08/21/2020	1FE
40256B-AF-9	GULFS 2006-1A C MEZ,FLT CDO-CF-CLO-HY	E	05/21/2015	MBS PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				57,058	08/21/2020	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
40407@-AA-1	HAL ROCK SPRINGS PORT. L.P. (HALLIBURTON		06/10/2015	SINKING FUND REDEMPTION		197,741	197,741	197,741	197,741						197,741				5,194	11/10/2029	1
404122-AN-3	HCA INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		1,250	1,250	1,194	1,242		8		8		1,250				19	05/01/2018	3FE
40412C-AB-7	HCA HOLDINGS INC SR UNSECURED		06/05/2015	SECURITY CALLED at 100.000		10,655,000	10,655,000	10,655,000	10,655,000						10,655,000				1,199,995	05/15/2021	4FE
40419V-AJ-1	KRAFT HEINZ FOODS CO COMPANY ASSETS,		04/08/2015	SINKING FUND REDEMPTION		84,145	84,145	83,514	84,065		80		80		84,145					06/05/2020	3FE
40430H-AE-8	HASC 2005-NC1 2A3 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		16,381	16,381	15,611	15,833		548		548		16,381				58	07/25/2035	1FM
40430H-DY-1	HASC 2006-OPT2 2A3 FLT,STEP		06/25/2015	MBS PAYDOWN		443,492	443,492	381,825	432,930		10,562		10,562		443,492				710	01/25/2036	1FM
40833#-AA-3	SWEDISH-ISSAQUAH		06/15/2015	SINKING FUND REDEMPTION		265,557	265,557	265,557	265,557						265,557				7,574	06/15/2036	1
40833@-AA-5	SWEDISH-MILL CREEK		06/15/2015	SINKING FUND REDEMPTION		18,498	18,498	18,498	18,498						18,498				592	06/15/2036	1
41161P-LD-3	HVMLT 2005-1 2A1A FLT,STEP,AFC,SSNR,AS		06/19/2015	MBS PAYDOWN		116,533	116,533	101,903			1,036		1,036		116,533				158	03/19/2035	1FM
41161P-NP-4	HVMLT 2005-5 2A1A FLT,STEP,AFC,SSNR,AS		06/19/2015	MBS PAYDOWN		763,906	763,906	684,412	751,654		12,252		12,252		763,906				1,546	07/19/2045	1FM
41161P-UK-7	HVMLT 2005-11 2A1A FLT,STEP,AFC,SSNR,AS		06/19/2015	MBS PAYDOWN		1,114,823	1,114,823	1,012,132	1,110,131		4,693		4,693		1,114,823				2,012	08/19/2045	1FM
41164U-AB-5	HVMLT 2007-3 2A1A FLT,STEP,IRC,SSNR,AS		06/19/2015	MBS PAYDOWN		328,972	328,972	277,261	327,838		1,134		1,134		328,972				457	05/19/2047	1FM
416518-AA-6	HARTFORD FINL SVCS GRP SR UNSECURED		05/27/2015	SECURITY CALLED at 100.000		15,000,000	15,000,000	14,988,000	14,994,655		5,345		5,345		15,000,000				1,356,266	10/15/2017	1FE
421924-BG-5	HEALTHSOUTH CORP COMPANY GUARNT		04/10/2015	SECURITY CALLED at 100.000		15,465,000	15,465,000	16,734,875	16,113,542		(648,542)		(648,542)		15,465,000				1,448,579	02/15/2020	2FE
42210#-AA-2	HD CALIF DFDC LANDLORD (HOME DEPOT- PERR		06/30/2015	SINKING FUND REDEMPTION		219,801	219,801	219,801	219,801						219,801				3,271	04/30/2034	1
42212#-AA-0	HD TROY OH LANDLORD LLC (HOME DEPOT)		06/30/2015	SINKING FUND REDEMPTION		334,443	334,443	334,443	334,443						334,443				4,949	11/30/2034	1
42251@-AA-4	HEALTH FIRST PHYSICIANS, INC. (HEALTH FI		06/01/2015	SINKING FUND REDEMPTION		432,438	432,438	432,438	432,438						432,438				8,094	03/01/2038	1
42332Q-AL-7	HFCMC 1999-PH1 J SUBORDINATED BOND		05/22/2015	PRIOR YEAR INCOME															8,868	05/15/2031	1FM
42770L-AA-1	HERO 2015-1A A SEQUENTIAL PAYER		06/24/2015	MBS PAYDOWN		134,114	134,114	134,053			325		325		134,114					09/21/2040	1FE
42784@-AA-0	THE HERSHEY CAMPUS LEASE BACKED TRUST (H		06/01/2015	SINKING FUND REDEMPTION		27,588	27,588	27,588	27,588						27,588				669	08/01/2041	1
42805R-BN-8	HERTZ 2013-1A A2 SEQUENTIAL PAYER		06/16/2015	CREDIT SUISSE FIRST BOSTON - ABS/CMO		49,593,750	50,000,000	49,257,850	49,257,850						49,257,850		335,900	335,900	437,167	08/25/2019	1FE
43126@-AB-3	HIGHWINDS CAPITAL, INC.		05/29/2015	VARIOUS		1,209,958	1,209,958	1,209,958	1,209,958						1,209,958				44,730	07/29/2018	4
43289D-AC-7	HILTON WORLDWIDE FINANCE COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		1,084,539	1,084,539	1,079,531	907,719		2,302		2,302		1,084,539				14,673	10/25/2020	3FE
437084-HS-8	HEAT 2005-1 M3 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		374,441	374,441	290,660	369,709		4,733		4,733		374,441				1,462	05/25/2035	1FM
437084-VM-5	HEAT 2006-4 2A3 FLT,STEP		06/25/2015	MBS PAYDOWN		426,028	426,028	371,710	421,690		4,338		4,338		426,028				613	08/25/2036	1FM
43710X-AB-4	HELT 2007-FRE1 2AV1 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		257,609	257,609	238,813	253,349		4,261		4,261		257,609				356	04/25/2037	1FM
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZED PASS-THR		06/15/2015	SINKING FUND REDEMPTION		92,800	92,800	93,728	92,838		(38)		(38)		92,800				1,501	01/15/2028	1
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK TRUST(HOM		06/01/2015	SINKING FUND REDEMPTION		186,179	186,179	186,179	186,179						186,179				3,422	01/31/2029	1
44107H-AB-8	HOSPITAL SPECIAL SURGERY GOVT GUARANTEED		06/22/2015	SECURITY CALLED at 100.000		210,000	210,000	210,000							210,000				958	12/20/2031	1FE
44107T-AM-8	HOST HOTELS & RESORTS LP SR UNSECURED		06/15/2015	SECURITY CALLED at 100.000		21,785,000	21,785,000	21,686,828	21,716,782		68,218		68,218		21,785,000				1,279,978	06/15/2019	2FE
44231#-AA-3	HOUSTON SSA LEASE-BACKED TRUST (GSA SSA		06/15/2015	SINKING FUND REDEMPTION		95,082	95,082	95,082	95,082						95,082				1,586	08/15/2022	1
44301@-AA-0	HOWE STREET LANDLORD LLC (YALE NEW HAVEN		06/25/2015	SINKING FUND REDEMPTION		113,279	113,279	113,279	113,279						113,279				1,771	01/25/2038	1
44411*-AB-7	HUDSON RANCH POWER		04/01/2015	SINKING FUND REDEMPTION		(100)	(100)	(100)	(100)						(100)				(2)	03/31/2042	3
449670-EP-9	IMCHE 1998-3 A7 STEP,AFC,AS		06/22/2015	MBS PAYDOWN		23,470	23,470	22,018	23,427		44		44		23,470				633	08/20/2029	3FM
44969C-AT-7	IMS HEALTH INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		201,284	201,284	201,492	201,043		241		241		201,284				3,552	03/17/2021	3FE
45071K-BY-9	IXIS 2005-HE3 M2 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		467,215	467,215	448,526	463,614		3,601		3,601		467,215				1,811	12/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45073D-AA-6	IXIS 2007-HE1 A1 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		3,621	3,621	1,240	3,571		49		49		3,621				3	05/25/2037	1FM
45254N-LL-9	IMM 2004-10 2A FLT,STEP,AFC		06/25/2015	MBS PAYDOWN		1,148,541	1,148,541	941,804	1,139,685		8,856		8,856		1,148,541				3,752	03/25/2035	1FM
45254N-MB-0	IMM 2004-11 2A1 FLT,STEP,AFC,SSNR		06/25/2015	MBS PAYDOWN		356,241	356,241	325,977	353,745		2,496		2,496		356,241				1,216	03/25/2035	1FM
45254N-NP-8	IMM 2005-3 A1 FLT,STEP,AFC,SSNR		06/25/2015	MBS PAYDOWN		468,403	468,403	391,117	462,250		6,153		6,153		468,403				1,301	08/25/2035	1FM
45254N-PA-9	IMM 2005-4 1A1A FLT,STEP,AFC,IRC,SSNR,AS		06/25/2015	MBS PAYDOWN		1,558,198	1,558,198	1,127,595	1,538,721		19,477		19,477		1,558,198				4,607	05/25/2035	1FM
45254N-PU-5	IMM 2005-5 A1 FLT,STEP,AFC,IRC,SSNR,AS		06/25/2015	MBS PAYDOWN		981,138	981,138	642,350	965,746		15,392		15,392		981,138				3,443	08/25/2035	1FM
45254N-QG-5	IMM 2005-6 1A1 FLT,STEP,AFC,IRC,AS		06/25/2015	MBS PAYDOWN		619,972	619,972	450,130	614,739		5,233		5,233		619,972				1,823	10/25/2035	1FM
45254N-RG-4	IMM 2005-8 1A FLT,STEP,AFC,IRC,SSNR		06/25/2015	MBS PAYDOWN		690,858	690,858	526,672	684,181		6,677		6,677		690,858				1,135	02/25/2036	1FM
45256#-AA-0	IMPACT C.I.L. PARENT, LLC. MBS-MPT		04/01/2015	MBS PAYDOWN		34,308	34,308	34,308	24,405						34,308				485	08/22/2056	2AM
45256H-AA-6	IMPACT COMMUNITY CAPITAL SEQ		06/01/2015	MBS PAYDOWN		71,080	71,080	72,987	71,150		(69)		(69)		71,080				1,526	07/01/2022	1FE
45257H-AA-5	IFUND 2010-1 A1 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		122,466	122,466	122,460	122,466						122,466				2,812	01/25/2051	1FE
45319#-AA-5	IMPERIAL VALLEY SOLAR 1, LLC		06/30/2015	SINKING FUND REDEMPTION		288,692	288,692	288,692	288,692						288,692				8,661	06/30/2038	2FE
45542#-AA-4	INDIANAOPOLIS NCOE LEASE TRUST (CLARIAN		06/25/2015	SINKING FUND REDEMPTION		52,755	52,755	52,755	52,755						52,755				1,811	05/25/2037	1
45660L-A2-5	RAST 2005-A11 1A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		210,418	233,614	179,883	225,396		(942)		(942)		224,454		(14,036)	(14,036)	5,047	10/25/2035	1FM
45660L-EW-5	RAST 2005-A1 A3 NON-ACCELERATED SECURITY		06/01/2015	MBS PAYDOWN		520,451	520,451	472,792	522,403		(1,952)		(1,952)		520,451				12,012	04/25/2035	1FM
45660L-PD-5	RAST 2005-A6CB A3 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		500,841	500,841	472,884	501,343		(502)		(502)		500,841				11,551	06/25/2035	1FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		716,452	716,452	526,445	715,705		747		747		716,452				6,287	08/25/2035	1FM
45660N-5Z-4	RAST 2004-A9 A9 SSNR,NAS		06/11/2015	VARIOUS		6,252,600	6,082,067	5,814,076	5,822,194		32,603		32,603		5,854,797		397,803	397,803	178,994	12/25/2034	1FM
45667W-AA-6	INDX 2006-FLX1 A1 FLT,STEP,AFC,IRC,SSNR,		06/25/2015	MBS PAYDOWN		308,607	308,607	268,199			1,189		1,189		308,607				426	11/25/2036	1FM
456687-AC-6	INDX 2007-FLX4 2A1 FLT,STEP,IRC,SSNR		06/25/2015	MBS PAYDOWN		275,866	275,866	241,757	187,080		775		775		275,866				374	07/25/2037	1FM
45669E-AC-0	INDX 2007-AR5 2A1 CSTR,SSNR,AS		06/04/2015	VARIOUS		14,857,680	19,084,936	12,930,044	12,000,409		(22,650)		(22,650)		11,977,760		2,879,921	2,879,921	266,979	05/25/2037	1FM
45670A-AA-9	INDX 2007-FLX3 A1 FLT,STEP,IRC,SSNR		06/25/2015	MBS PAYDOWN		1,058,314	1,058,314	938,946	754,884		11,587		11,587		1,058,314				1,585	06/25/2037	1FM
456866-AL-6	INGERSOLL-RAND CO COMPANY GUARNT		06/01/2015	SINKING FUND REDEMPTION		750,000	750,000	732,000	750,000						750,000				27,000	06/01/2025	2FE
461070-AH-7	INTERSTATE POWER & LIGHT SR UNSECURED		06/15/2015	MATURITY		15,920,000	15,920,000	15,871,285	15,915,666		4,334		4,334		15,920,000				262,680	06/15/2015	1FE
46121Y-A@-1	INTREPID POTASH, INC. B		05/28/2015	CRT CAPITAL GROUP		13,086,320	13,000,000	13,000,000	13,000,000						13,000,000		86,320	86,320	340,037	04/14/2023	3
46616M-AA-8	HENDR 2010-3A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		55,171	55,171	57,934	55,271		(100)		(100)		55,171				871	12/15/2048	1FE
46616M-AB-6	HENDR 2010-3A B SUBORDINATED BOND		06/15/2015	MBS PAYDOWN		98,558	98,558	109,769	98,947		(389)		(389)		98,558				2,791	12/15/2050	1FE
46616Q-AA-9	HENDR 2011-2A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		155,348	155,348	176,391	155,766		(419)		(419)		155,348				3,213	09/15/2056	1FE
46616V-AA-8	HENDR 2012-1A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		397,975	397,975	419,783	398,651		(676)		(676)		397,975				6,681	02/16/2065	1FE
46617A-AA-3	HENDR 2012-3A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		700,050	700,050	699,068	699,183		868		868		700,050				9,332	09/15/2065	1FE
46617F-AA-2	HENDR 2013-1A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		1,514,897	1,514,897	1,513,845	1,513,028		1,869		1,869		1,514,897				20,337	04/15/2067	1FE
46617J-AA-4	HENDR 2013-2A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		570,904	570,904	570,770	569,984		920		920		570,904				10,077	03/15/2062	1FE
46617L-AA-9	HENDR 2013-3A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		24,935	24,935	25,819	24,951		(16)		(16)		24,935				427	01/17/2073	1FE
46617T-AA-2	HENDR 2014-1A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		45,606	45,606	46,836	45,621		(14)		(14)		45,606				767	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		76,442	76,442	76,392	76,336		106		106		76,442				1,054	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		448,149	448,149	447,948	447,547		602		602		448,149				7,075	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A		06/15/2015	MBS PAYDOWN		63,748	63,748	62,304			41		41		63,748				173	09/15/2072	1FE
466247-A3-7	JPMMT 2005-S3 1A14 NON-ACCELERATED SECUR		06/01/2015	MBS PAYDOWN		360,183	375,610	328,659	372,291		(1,529)		(1,529)		370,761		(10,578)	(10,578)	8,467	01/25/2036	1FM
466247-HT-3	JPMMT 2004-S2 1A7 SEQ,AS		06/01/2015	MBS PAYDOWN		509,178	509,178	499,592	509,001		178		178		509,178				10,212	11/25/2019	1FM
466247-HZ-9	JPMMT 2004-S2 2A3 AD,AS		06/01/2015	MBS PAYDOWN		461,303	461,303	460,781	461,203		100		100		461,303				12,303	11/25/2034	1FM
466247-J9-5	JPMMT 2006-A2 3A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		46,327	46,328	42,969	46,600		(273)		(273)		46,327				999	04/25/2036	1FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ,AS		06/01/2015	MBS PAYDOWN		419,475	419,475	413,707	419,462		13		13		419,475				10,951	11/25/2034	1FM
466247-P4-9	JPMMT 2006-S1 3A4 SEQ,AS		06/01/2015	MBS PAYDOWN		728,166	728,166	717,699	728,714		(548)		(548)		728,166				16,838	04/25/2036	1FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		206,023	206,023	164,046	204,596		1,427		1,427		206,023				2,063	06/25/2035	1FM
466247-VH-3	JPMMT 2005-S2 2A15 SEQ,AS		06/01/2015	MBS PAYDOWN		323,037	323,037	299,616	324,498		(1,461)		(1,461)		323,037				7,727	09/25/2035	1FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		397,741	397,741	333,694	396,502		1,239		1,239		397,741				3,928	10/25/2035	1FM
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1(11),AS		06/01/2015	MBS PAYDOWN		510,388	529,434	450,019	527,452		(2,954)		(2,954)		524,499		(14,111)	(14,111)	12,290	01/25/2036	1FM
46625M-2F-5	JPMCC 2004-CB8 E SUB,CSTR,AFC		06/01/2015	MBS PAYDOWN		1,136,060	1,136,060	1,141,740	1,136,060						1,136,060				22,021	01/12/2039	1FM
46625M-2G-3	JPMCC 2004-CB8 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				7,103	1,103		(1,103)		(1,103)						799	01/12/2039	5FE
46625M-3R-8	JPMCC 2004-C2 D SUB,CSTR		06/01/2015	MBS PAYDOWN		136,989	136,989	133,348	136,809		180		180		136,989				3,242	05/15/2041	1FM
46625M-6Z-7	JPMCC 2004-CB9 D SUB,CSTR,AFC		06/01/2015	MBS PAYDOWN		7,633,393	7,633,393	7,754,752	7,635,049		(1,656)		(1,656)		7,633,393				219,123	06/12/2041	1FM
46625M-AJ-8	JPMCC 2001-CIBC X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				855	855		(855)		(855)						5,188	03/15/2033	6*
46625M-P3-7	JPMCC 2003-CB7 B SUB,AFC		06/01/2015	MBS PAYDOWN		813,086	813,086	817,097	813,086						813,086				16,937	01/12/2038	1FM
46625M-PS-2	JPMCC 2002-C2 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				1,761	233		(233)		(233)						97	12/12/2034	5FE
46625M-R5-0	JPMCC 2003-CB7 NR SUB,CSTR,AFC		04/01/2015	PRIOR YEAR INCOME															1,765,231	01/12/2038	6*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46625M-UA-5	JPMCC 2003-C1 D SUB,AFC		06/01/2015	MBS PAYDOWN		163,819	163,819	164,632	163,819						163,819				3,546	01/12/2037	1FM
46625M-UC-1	JPMCC 2003-C1 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				11,494	959		(959)		(959)						733	01/12/2037	5FE
46625M-WZ-8	JPMCC 2003-CB6 C SUB,AFC		06/01/2015	MBS PAYDOWN		2,937,887	2,937,887	2,952,541	2,937,887						2,937,887				66,141	07/12/2037	1FM
46625M-YX-1	JPMCC 2003-PM1A D SUB,CSTR		05/01/2015	MBS PAYDOWN		666,178	666,178	669,478	666,178						666,178				16,313	08/12/2040	1FM
46625M-YY-9	JPMCC 2003-PM1A E SUB,CSTR		06/01/2015	MBS PAYDOWN		2,164,373	2,164,373	2,160,598	2,161,016		3,357		3,357		2,164,373				54,600	08/12/2040	1FM
46625M-ZB-8	JPMCC 2003-PM1A X1 IO,CSTR,NTL		04/01/2015	INTEREST ONLY PAYMENT				2,757	333		(333)		(333)						132	08/12/2040	6*
46625M-ZK-8	JPMCC 2003-PM1A L SUB,CSTR		04/01/2015	MBS PAYDOWN		237														08/12/2040	1FM
46625Y-FC-2	JPMCC 2004-C3 C SUB,CSTR,AFC		04/01/2015	MBS PAYDOWN		25,522	25,522	25,649	25,522						25,522				424	01/15/2042	1FM
46625Y-FE-8	JPMCC 2004-C3 E SUB,CSTR,AFC		06/15/2015	MBS PAYDOWN		7,587,000	7,587,000	7,624,419	7,587,000						7,587,000				191,344	01/15/2042	1FM
46625Y-GY-3	JPMCC 2005-LDP1 E SUB,CSTR		05/01/2015	MBS PAYDOWN		1,448,617	1,448,617	1,455,810	1,448,617						1,448,617				28,678	03/15/2046	1FM
46625Y-GZ-0	JPMCC 2005-LDP1 F SUB,CSTR		06/01/2015	MBS PAYDOWN		3,336,529	3,336,529	3,299,234	3,336,345		185		185		3,336,529				79,655	03/15/2046	1FM
46625Y-JH-7	JPMCC 2005-CB11 AJ COLLATERAL STRIP INTE		06/01/2015	MBS PAYDOWN		6,469,773	6,469,773	6,534,218	6,469,773						6,469,773				148,982	08/12/2037	1FM
46625Y-ST-1	JPMCC 2005-LDP3 E SUB,CSTR		05/22/2015	PRIOR YEAR INCOME															45	08/15/2042	1FM
46625Y-XJ-7	JPMCC 2005-CB13 A3A2 COLLATERAL STRIP IN		06/01/2015	MBS PAYDOWN		25,000,000	25,000,000	25,123,765	25,000,000						25,000,000				932,973	01/12/2043	1FM
46626L-AE-0	JPMAC 2005-OPT1 M1 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		66,999	66,999	66,334	66,884		114		114		66,999				173	06/25/2035	1FM
46626L-BH-2	JPMAC 2005-WMC1 M1 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		127,724	127,724	104,734	125,921		1,803		1,803		127,724				321	09/25/2035	1FM
46626L-EG-1	JPMAC 2005-OPT2 A1B FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		167,158	167,158	161,500	165,930		1,227		1,227		167,158				356	12/25/2035	1FM
46627M-AC-1	JPALT 2005-S1 1A3 SEQ,AS		06/01/2015	MBS PAYDOWN		141,041	154,778	145,225	150,527		(761)		(761)		149,766		(8,725)	(8,725)	3,344	12/25/2035	1FM
46628S-AG-8	JPMAC 2006-WF1 A4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		350,320	350,320	350,236	351,823		(1,503)		(1,503)		350,320				5,394	07/25/2036	1FM
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		381,763	465,358	446,998	448,372		(1,642)		(1,642)		446,730		(64,967)	(64,967)	11,819	07/25/2036	1FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		251,089	306,480	305,008	296,808		(1,375)		(1,375)		295,433		(44,344)	(44,344)	8,603	07/25/2036	1FM
46629Q-AY-2	JPMAC 2006-CH2 MV2 MEZ,FLT,STEP,NAS		06/25/2015	MBS PAYDOWN			350,820	641											677	10/25/2036	1FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC(11),SSNR,AS		06/01/2015	MBS PAYDOWN		136,910	136,910	124,246	137,824		(913)		(913)		136,910				3,427	06/25/2037	1FM
46975#-AA-8	CTL PASS-THRU TRUST (VA JCKSNVLLE)SENIOR		06/15/2015	SINKING FUND REDEMPTION		433,991	433,991	447,209	434,177		(186)		(186)		433,991				6,774	11/15/2033	1
47714N-AA-5	JETBLUE 04-2 G1 PT TRUST PASS THRU CERTS		05/15/2015	SINKING FUND REDEMPTION		81,856	81,856	80,219	81,582		274		274		81,856				255	08/15/2016	3AM
48129#-AA-9	JSM AT MONMOUTH ROAD, LLC (WALGREEN)		06/15/2015	SINKING FUND REDEMPTION		57,165	57,165	57,165	57,165						57,165				1,537	09/15/2023	2
48129@-AA-1	JSM AT POOLE AVENUE, LLC (WALGREEN)		06/15/2015	SINKING FUND REDEMPTION		45,107	45,107	45,107	45,107						45,107				1,213	08/15/2027	2
48619M-AB-9	KAUFMAN, HALL & ASSOCIATES, LLC SENIOR		06/30/2015	SINKING FUND REDEMPTION		93,750	93,750	93,750							93,750				2,461	12/31/2020	4FE
48770T-AF-0	KELLERMEYER BERGENSONS SERVICES		06/30/2015	SINKING FUND REDEMPTION		47,500	47,500	47,025	47,243		257		257		47,500				1,639	10/31/2021	4FE
49228R-AE-3	KERN RIVER FUNDING CORP SR SECURED		06/30/2015	VARIOUS		406,250	406,250	406,357	406,256		(6)		(6)		406,250				8,291	04/30/2018	1FE
493918-EF-9	KPAC 1994-3-A1		06/17/2015	PRIOR YEAR INCOME															641	11/30/2024	1
49460Y-AY-1	KINETIC CONCEPTS INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		200,923	200,923	199,387	200,608		316		316		200,923				4,353	05/04/2018	3FE
501773-AY-1	LBCMT 1998-C1 IO IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				7,870	1,641		(1,641)		(1,641)						2,976	02/18/2030	5FE
50211N-AF-6	LNR 2002-1A DFX MEZZ CDO-CRE CDO	E	06/01/2015	MBS PAYDOWN		773,679	773,679	773,649	773,679						773,679				22,106	07/24/2037	5AM
50218U-AC-0	LTCG HOLDINGS		06/23/2015	SINKING FUND REDEMPTION		2,528,571	2,528,571	2,515,929	2,522,843		5,729		5,729		2,528,571				44,067	06/06/2020	4FE
50419M-AB-7	LA QUINTA INTERMEDIATE COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		928,168	928,168	923,048	925,573		2,596		2,596		928,168				17,489	04/14/2021	4FE
505754-B*-1	LADISH CO., INC. B		05/16/2015	SINKING FUND REDEMPTION		3,571,427	3,571,427	3,571,427	3,571,427						3,571,427				109,643	05/16/2016	2
51703@-AA-9	LAREDO TX VA CLINIC PASS THRU TRUST (VA		06/15/2015	SINKING FUND REDEMPTION		86,724	86,724	86,724	86,724						86,724				1,337	05/15/2033	1
51808@-AA-3	LASIK VISION INSTITUTE		04/01/2015	SINKING FUND REDEMPTION		62,500	62,500	62,500	62,500						62,500				1,386	10/16/2019	4Z
52078D-AG-4	INFOR US INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		131,168	131,168	130,435	130,886		281		281		131,168				2,473	06/03/2020	4FE
52108H-4Y-7	LBUBS 2005-C3 C SUB,CSTR		06/11/2015	MBS PAYDOWN		4,098,685	4,098,685	4,118,891	4,098,685						4,098,685				100,910	07/15/2040	1FM
52108H-5V-2	LBUBS 2005-C3 XCBM IO,CSTR,NTL		04/01/2015	INTEREST ONLY PAYMENT				587,983	1,792		(1,792)		(1,792)						19,605	05/15/2020	4FE
52108H-A6-1	LBUBS 2004-C2 G SUB,CSTR		06/11/2015	MBS PAYDOWN		230,058	230,058	230,030	230,039		19		19		230,058				3,977	03/15/2036	1FM
52108H-F4-1	LBUBS 2004-C4 G SUB,CSTR		06/11/2015	MBS PAYDOWN		310,946	310,946	303,002	310,436		510		510		310,946				8,642	06/15/2036	1FM
52108H-FH-2	LBUBS 2001-C3 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				10,118											361	06/15/2036	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52108H-JA-3	LBUBS 2002-C1 XCL IO,CSTR,NTL		04/01/2015	INTEREST ONLY PAYMENT				39,956											7,014	03/15/2034	5FE
52108H-K4-5	LBUBS 2004-C6 E SUB,AFC		05/11/2015	MBS PAYDOWN		383,917	383,917	361,872	383,358		560		560		383,917				8,002	08/15/2036	1FM
52108H-K5-2	LBUBS 2004-C6 F SUB,AFC		06/11/2015	MBS PAYDOWN		159,645	159,645	148,321	159,356		289		289		159,645				3,530	08/15/2036	1FM
52108H-KY-9	LBUBS 2002-C2 XCL IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				132											23	07/15/2035	6FE
52108H-N6-7	LBUBS 2004-C6 XCL IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				328	328		(328)		(328)						490	08/15/2036	6*
52108H-Q5-6	LBUBS 2004-C7 F SUB,AFC		05/11/2015	MBS PAYDOWN		1,215,348	1,215,348	1,215,823	1,215,348						1,215,348				22,634	10/15/2036	1FM
52108H-Q6-4	LBUBS 2004-C7 G SUB,AFC		06/11/2015	MBS PAYDOWN		3,541,591	3,541,591	3,543,389	3,541,591						3,541,591				85,231	10/15/2036	1FM
52108H-V3-5	LBUBS 2004-C8 D SUB,AFC		05/11/2015	MBS PAYDOWN		1,170,059	1,170,059	1,175,838	1,170,059						1,170,059				23,840	12/15/2039	1FM
52108H-V4-3	LBUBS 2004-C8 E SUB,AFC		06/11/2015	MBS PAYDOWN		3,028,548	3,028,548	3,043,654	3,028,548						3,028,548				78,415	12/15/2039	1FM
52108H-W9-1	LBUBS 2004-C8 XCL IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				36,096	3,006		(3,006)		(3,006)						6,013	12/15/2039	5FE
52108M-ES-8	LBUBS 2006-C1 IUU1 CSTR,RAKE		04/11/2015	MBS PAYDOWN		887,203	887,203	889,304	887,203						887,203				16,075	02/15/2034	1FM
52108M-EU-3	LBUBS 2006-C1 IUU2 CSTR,RAKE		04/17/2015	SECURITY CALLED at 100.000		2,578,125	2,578,125	2,430,994	2,578,125						2,578,125				46,713	02/15/2034	1FM
52108M-EW-9	LBUBS 2006-C1 IUU3 CSTR,RAKE		06/11/2015	MBS PAYDOWN		847,340	847,340	843,915	575,103		263,257		263,257		838,361		8,979	8,979	15,426	02/15/2034	1FM
52108M-GW-7	LBUBS 2006-C3 NBT2 SUB,CSTR,RAKE		06/11/2015	MBS PAYDOWN		39,140	39,140	38,999	39,076		64		64		39,140				932	03/15/2039	1FM
52314#-AA-6	LEBANON TN STATUTORY TRUST (PFG)		06/30/2015	SINKING FUND REDEMPTION		42,732	42,732	42,732	42,732						42,732				980	06/30/2025	2FE
52465#-AD-7	L M MGT CAPT CORP L B PTC /HUNT 98-4		06/05/2015	SINKING FUND REDEMPTION		384,367	384,367	384,367	384,367						384,367				11,604	12/05/2020	1
52465#-AG-0	LEGG MASON PASS THROUGH TR(WALGREEN)98-7		06/10/2015	VARIOUS		94,943	94,943	94,442	94,775		168		168		94,943				2,584	01/10/2021	2
52465#-AK-1	LMCC 1999-CTL-7 (STATE OF NEW JERSEY)		06/01/2015	SINKING FUND REDEMPTION		332,552	332,552	332,552	332,552						332,552				10,012	01/21/2018	1
52465#-AZ-8	LACKEPOINTE ASSETS LLC (FLUOR) SER 2001		06/08/2015	SINKING FUND REDEMPTION		304,125	304,125	323,642	304,643		(518)		(518)		304,125				9,169	06/08/2021	1
52465#-BA-2	LEGG MASON MTG CPTL (TYCO) 2001		06/10/2015	SINKING FUND REDEMPTION		167,479	167,479	184,480	167,989		(510)		(510)		167,479				4,931	01/10/2023	1
52467@-AD-7	LMMCC 2002-CTL-9 (GSA/DEA LANDOVER, MD)		06/15/2015	SINKING FUND REDEMPTION		140,018	140,018	146,877	140,232		(214)		(214)		140,018				3,955	04/15/2022	1
52467@-AR-6	LMMCC SERIES 2002-CTL-19 (STATE OF NEW J		06/10/2015	SINKING FUND REDEMPTION		139,106	139,106	139,106	139,106						139,106				4,171	12/10/2026	1
52467@-BA-2	LMMCC LEASEBACKED PTC SERIES 2003-CTL-1		06/01/2015	SINKING FUND REDEMPTION		118,834	118,834	118,834	118,834						118,834				3,171	01/01/2028	2
52467@-BG-9	LMMCC LEASEBACKED PTC SERIES 2003-CTL-12		06/15/2015	VARIOUS		226,909	226,909	240,128	229,127		(1,726)		(1,726)		226,909				9,164	01/15/2022	2
52467@-BM-6	FC GOWANUS ASSOCIATES, LLC (LOWES)		06/25/2015	SINKING FUND REDEMPTION		185,598	185,598	180,312	184,743		855		855		185,598				4,504	11/25/2023	1
52467@-BP-9	LMMCC LEASEBACKED PTC SERIES 2003-CTL-23		06/01/2015	SINKING FUND REDEMPTION		27,505	27,505	27,505	27,505						27,505				731	10/01/2028	2
52521R-AS-0	LMT 2007-5 2A3 FLT,SSNR,AS		06/25/2015	MBS PAYDOWN		62,321	82,999	58,182	72,860		112		112		72,972		(10,650)	(10,650)	166	06/25/2037	3FM
525221-CM-7	LXS 2005-4 2A4 STEP,AS		06/01/2015	MBS PAYDOWN		16,625	74,765	73,645	56,668		(359)		(359)		56,308		(39,683)	(39,683)	1,772	10/25/2035	1FM
525221-DF-1	LXS 2005-6 3A2A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		723,459	723,459	723,459	723,853		(394)		(394)		723,459				14,380	11/25/2035	1FM
525221-EB-9	LXS 2005-8 2A1B STEP,AFC,AS		06/01/2015	MBS PAYDOWN		607,915	769,206	769,086	721,852		(5,467)		(5,467)		716,385		(108,471)	(108,471)	17,933	12/25/2035	1FM
525221-HQ-3	LXS 2006-1 1A1 FLT,STEP,IRC,SSNR,AS		06/25/2015	MBS PAYDOWN		669,736	669,736	616,157	664,844		4,892		4,892		669,736				1,188	02/25/2036	1FM
525221-JW-8	LXS 2006-5 2A2 STEP,SEQ,AS		06/01/2015	MBS PAYDOWN		1,405,684	1,512,190	1,511,717	1,461,487		(14,985)		(14,985)		1,446,502		(40,818)	(40,818)	32,990	04/25/2036	1FM
52522H-AL-6	LXS 2006-8 3A3 STEP,AS		06/01/2015	MBS PAYDOWN		899,371	1,030,521	1,038,089	988,522		(4,261)		(4,261)		984,261		(84,890)	(84,890)	21,671	06/25/2036	1FM
52523K-AH-7	LXS 2006-17 WF42 STEP,AFC,AS		06/01/2015	MBS PAYDOWN			123,241	82,280	73,982		69		69		74,051		(74,051)	(74,051)	2,806	11/25/2036	1FM
525ESC-13-3	LEHMAN BROTHERS INC		04/02/2015	RETURN OF CAPITAL		160,106		160,106	160,106						160,106					07/26/2042	6FE
525ESC-1H-2	LEHMAN BROTHERS HOLDINGS INC		04/02/2015	GAIN FROM CASH DISTRIBUTION		489,137											489,137	489,137		04/04/2046	6*
525ESC-1L-3	LEHMAN BROTHERS HOLDINGS INC		04/02/2015	GAIN FROM CASH DISTRIBUTION		162,690											162,690	162,690		04/25/2042	6*
525ESC-1U-3	LEHMAN BROTHERS HOLDINGS INC		04/02/2015	RETURN OF CAPITAL		159,915		159,915	159,915						159,915					04/18/2042	6*
525ESC-3F-4	LEHMAN BROTHERS INC		04/02/2015	GAIN FROM CASH DISTRIBUTION		804,004											804,004	804,004		01/18/2042	6*
52517P-SZ-5	LEHMAN BROTHERS HOLDINGS INC		04/02/2015	GAIN FROM CASH DISTRIBUTION		1,297,980											1,297,980	1,297,980		11/17/2042	6*
525ESC-4J-5	LEHMAN BROTHERS HOLDINGS INC		04/02/2015	GAIN FROM CASH DISTRIBUTION		488,980											488,980	488,980		03/13/2044	6*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52706@-AA-4	WELLS FARGO BANK NORTHWEST (WAG LAWTON)		06/15/2015	SINKING FUND REDEMPTION		20,575	20,575	20,575	20,575						20,575				588	05/15/2034	2
52707#-AA-1	WELLS FARGO NATIONAL BANK (WAG CRANBERRY		06/15/2015	SINKING FUND REDEMPTION		28,254	28,254	28,254	28,254						28,254				831	05/15/2034	2
532457-BG-2	ELI LILLY & CO SR UNSECURED		06/05/2015	TENDER OFFER FOR SECURITY		16,954,050	15,000,000	14,979,150	14,983,214		438		438		14,983,652		1,970,398	1,970,398	329,375	06/15/2044	1FE
542514-FX-7	LBMLT 2004-2 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		489,098	489,098	390,667	484,180		4,918		4,918		489,098				1,916	06/25/2034	1FM
542514-GM-0	LBMLT 2004-3 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		333,892	333,892	251,253	332,630		1,261		1,261		333,892				1,519	07/25/2034	1FM
542514-HU-1	LBMLT 2004-4 M2 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		1,606,854	1,606,854	1,563,670	1,598,727		8,128		8,128		1,606,854				7,721	10/25/2034	1FM
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE BACKED TRU		06/10/2015	SINKING FUND REDEMPTION		148,917	148,917	148,739	148,737						148,737		180	180	3,285	12/10/2026	1
54868*-AA-6	LOWE'S SALEM 2011 CTL TRUST		06/25/2015	SINKING FUND REDEMPTION		176,732	176,732	176,732	176,732						176,732				3,323	03/25/2035	1
55263E-CJ-2	MBNA CORP SR UNSECURED		06/15/2015	MATURITY		15,000,000	15,000,000	14,861,100	14,993,707		6,293		6,293		15,000,000				375,000	06/15/2015	1FE
55265K-3V-9	MASTR 2003-12 3A9 Z,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,009,854	1,009,854	880,940	1,009,550		304		304		1,009,854				24,978	12/25/2033	1FM
55265K-6P-9	MASTR 2004-1 5A13 SSNR,NAS		06/01/2015	MBS PAYDOWN		440,253	440,253	441,766	440,262		(10)		(10)		440,253				10,960	02/25/2034	1FM
55265K-A3-3	MASTR 2003-7 1A2 PT,SSNR,AS		06/01/2015	MBS PAYDOWN		154,995	154,995	146,858	154,691		304		304		154,995				3,456	09/25/2033	1FM
55265K-M2-2	MASTR 2003-8 5A1 PT,SSNR,AS		06/01/2015	MBS PAYDOWN		15,152	15,152	14,471	15,142		11		11		15,152				330	09/25/2023	1FM
55265K-MS-5	MASTR 2002-7 2A13 SSNR,NAS		06/01/2015	MBS PAYDOWN		8,201	8,201	8,351	8,201						8,201				205	12/25/2032	1FM
55265K-PB-9	MASTR 2002-8 2A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		32,931	32,931	33,677	32,932		(1)		(1)		32,931				813	12/25/2032	1FM
55265K-SG-5	MASTR 2003-2 3A5 SEQ,SSNR,AS,NTL,IO,CPT		06/25/2015	MBS PAYDOWN		299,430	299,430	305,886	299,444		(14)		(14)		299,430				7,175	04/25/2033	1FM
55265K-VN-6	MASTR 2003-4 6A3 AS,CPT,SEQ		06/01/2015	MBS PAYDOWN		39,298	39,298	39,488	39,298						39,298				1,106	05/25/2033	1FM
55265K-WB-1	MASTR 2003-4 6A16 SSNR,NAS		06/01/2015	MBS PAYDOWN		400,864	400,864	401,678	400,864						400,864				10,750	05/25/2033	1FM
55265K-YT-0	MASTR 2003-6 6A5 Z,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		106,809	106,809	98,331	106,785		24		24		106,809				2,624	07/25/2033	1FM
55291K-AC-1	MABS 2006-WMC3 A3 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		44,695	44,695	22,628	44,386		309		309		44,695				49	08/25/2036	1FM
55301H-AN-2	MGM RESORTS INTL COMPANY ASSETS,PROPERTY		06/30/2015	SINKING FUND REDEMPTION		60,000	60,000	59,700	59,868		132		132		60,000				1,056	12/20/2019	3FE
55314J-AF-0	MMCA 2011-A C SUBORDINATED BOND		04/15/2015	MBS PAYDOWN		10,210,000	10,210,000	10,206,808	10,209,427		573		573		10,210,000				127,625	09/15/2017	1FE
553579-AA-1	MSHQ, LLC (FIRST UNION)		06/10/2015	SINKING FUND REDEMPTION		794,375	794,375	794,375	794,375						794,375				24,230	05/10/2018	1
55377R-AA-7	MTSPO 2004-AA A FLT CDO-SYNTHETIC		06/15/2015	MBS PAYDOWN		58,765	58,765	43,192	56,891		1,874		1,874		58,765				181	11/15/2026	1FE
55377R-AB-5	MTSPO 2004-AA B SUB,FLT CDO-SYNTHETIC		06/15/2015	MBS PAYDOWN		130,589	130,589	95,983	126,413		4,176		4,176		130,589				506	11/15/2026	1FE
55377R-AC-3	MTSPO 2004-AA C SUB,FLT CDO-SYNTHETIC		06/15/2015	MBS PAYDOWN		56,588	56,588	49,428	55,194		1,394		1,394		56,588				377	11/15/2026	1FE
55377R-AD-1	MTSPO 2004-AA D SUB,FLT CDO-SYNTHETIC		06/15/2015	MBS PAYDOWN		56,049	56,049	56,049	56,049						56,049				541	11/15/2026	2AM
55445R-AD-9	MACH 2004-1A X SC,IO,CSTR,NTL CDO-CRE CD		06/01/2015	INTEREST ONLY PAYMENT				46,410	4,798		(4,798)		(4,798)						1,713	05/28/2040	6*
56081#-AJ-9	MAJOR LEAGUE BASEBALL TRUST 4		06/12/2015	SECURITY CALLED at 100.000		7,873,430	7,873,430	7,873,430	7,873,430						7,873,430				358,382	12/10/2017	1
56475#-AA-2	MANUF. & TRADERS (WALGREEN)		06/15/2015	SINKING FUND REDEMPTION		122,005	122,005	122,005	122,005						122,005				3,678	02/15/2022	2
56475#-AB-0	GCFP LEASE-BACKED PASS-THROUGH TRUST(AMC		06/10/2015	SINKING FUND REDEMPTION		167,577	167,577	167,577	167,577						167,577				4,894	12/10/2028	2
564759-H#-8	MANUFACTURERS & TRADERS TRUST CO (CVS)		06/15/2015	SINKING FUND REDEMPTION		41,870	41,870	41,870	41,870						41,870				1,189	04/15/2018	2
564759-H*-2	MANUFACTURERS & TRADERS TRUST CO(CVS)		06/15/2015	SINKING FUND REDEMPTION		44,388	44,388	44,388	44,388						44,388				1,260	02/15/2018	2
564759-H@-0	MANUFACTURERS & TRADERS TRUST CO (CVS)		06/15/2015	SINKING FUND REDEMPTION		48,601	48,601	48,601	48,601						48,601				1,354	10/16/2017	2
564759-L#-3	OMAHA RE INVT PARTNERSHIP II LLC(CONAGRA		06/01/2015	SINKING FUND REDEMPTION		391,690	391,690	391,690	391,690						391,690				11,450	06/01/2024	2
56519#-AA-0	RITE AID / MAPLE HEIGHTS DUNHAM (OH) LLC		06/15/2015	SINKING FUND REDEMPTION		39,845	39,845	39,845	39,845						39,845				1,211	10/15/2017	2
570506-AM-7	MARKWEST ENERGY PART/FIN COMPANY GUARNT		06/04/2015	TENDER OFFER FOR SECURITY		12,168,610	11,500,000	11,840,313	11,709,743		(20,894)		(20,894)		11,688,849		479,761	479,761	459,281	11/01/2020	3FE
570506-AP-0	MARKWEST ENERGY PART/FIN COMPANY GUARNT		06/04/2015	TENDER OFFER FOR SECURITY		7,576,870	6,816,000	6,872,901	6,855,553		(2,969)		(2,969)		6,852,584		724,286	724,286	199,983	06/15/2022	3FE
57164W-AA-9	MVCOT 2008-1A A SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		669,688	669,688	669,679	669,687		1		1		669,688				19,588	05/20/2030	1FE
574599-BC-9	MASCO CORP SR UNSECURED		06/15/2015	MATURITY		20,000,000	20,000,000	19,793,600	19,989,534		10,466		10,466		20,000,000				480,000	06/15/2015	3FE
576433-D4-5	MARM 2005-7 2A1 CSTR,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		178,264	198,302	161,368	193,424		173		173		193,597		(15,333)	(15,333)	1,918	09/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
576433-XE-1	MARM 2005-1 7A1 CSTR,PT,AS		06/01/2015	MBS PAYDOWN		220,812	220,812	209,219	220,548		263		263		220,812				2,503	02/25/2035	1FM
576434-FU-3	MALT 2003-5 30B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		384,787	384,787	374,911	384,763		24		24		384,787				9,489	08/25/2033	3FM
576434-FV-1	MALT 2003-5 30B2 SUB,CSTR,NAS		06/09/2015	VARIOUS		1,190,493	2,125,356	2,024,968	1,034,117		(25,140)		(25,140)		1,008,977		181,516	181,516	66,002	08/25/2033	1FM
576434-GQ-1	MALT 2003-6 B1 SUB,CSTR,NAS		06/18/2015	VARIOUS		2,771,566	2,920,550	2,823,921	2,830,952		3,611		3,611		2,834,563		(62,997)	(62,997)	89,496	09/25/2033	3FM
576434-GR-9	MALT 2003-6 B2 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		79,159	79,159	75,157									79,159	79,159	1,843	09/25/2033	1FM
576434-JL-9	MALT 2003-7 B1 SUB,CSTR,NAS		06/25/2015	VARIOUS		8,713,164	9,402,643	9,220,466	8,967,353		3,177		3,177		8,970,530		(257,366)	(257,366)	326,394	12/25/2033	2FM
576434-JM-7	MALT 2003-7 B2 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		104,483	104,483	100,794	107,027		(2,544)		(2,544)		104,483				5,184	12/25/2033	1FM
576434-L9-3	MALT 2005-3 1A1 PT,AS		06/01/2015	MBS PAYDOWN		2,873	2,873	2,798	2,872		2		2		2,873				64	04/25/2035	1FM
576434-MC-5	MALT 2004-1 B1 SUB,CSTR,NAS		06/02/2015	VARIOUS		2,043,600	2,115,556	2,133,406	1,901,152		(6,172)		(6,172)		1,894,980		148,620	148,620	66,008	02/25/2034	1FM
576434-N4-2	MALT 2005-3 6A3 SEQ,AS		06/01/2015	MBS PAYDOWN		73,807	73,807	64,235	73,930		(122)		(122)		73,807				1,707	04/25/2035	1FM
576434-SW-5	MALT 2004-6 B1 SUB,CSTR,NAS		06/09/2015	VARIOUS		3,769,103	10,326,310	10,093,565	3,777,609		(155,742)		(155,742)		3,621,868		147,236	147,236	345,005	07/25/2034	1FM
576438-AA-3	MARM 2006-2 1A1 CSTR,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		162,588	162,588	120,518	162,263		326		326		162,588				1,496	04/25/2036	1FM
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		28,794	28,794	22,955	28,564		230		230		28,794				205	02/25/2034	1FM
57643M-BK-9	MASTR 2004-5 1A3 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		575,321	575,321	515,744	575,173		148		148		575,321				15,433	05/25/2034	1FM
57643M-CY-8	MASTR 2004-6 2A11 SC,Z,SSNR,AS		06/01/2015	MBS PAYDOWN		224,165	224,165	170,891	224,096		69		69		224,165				4,702	06/26/2034	1FM
57643M-FM-1	MASTR 2004-9 3A5 SC,Z,SSNR,AS		06/01/2015	MBS PAYDOWN		265,488	265,491	233,300	265,447		41		41		265,488				4,872	07/25/2034	1FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		346,586	346,586	317,559	345,965		620		620		346,586				8,371	05/25/2036	1FM
57776@-AA-8	MAXOR NATIONAL PHARMACY SERVICES, LLC		06/30/2015	SINKING FUND REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,634	01/31/2020	4
577778-AX-1	MACYS RETAIL HLDGS INC COMPANY GUARNT		06/01/2015	MATURITY		20,000,000	20,000,000	20,038,250	20,003,235		(3,235)		(3,235)		20,000,000				750,000	06/01/2015	1FE
58550P-AA-4	MELLON CRA 1998-A 98 A B1 SEQ		06/01/2015	MBS PAYDOWN		51,614	51,614	49,758	51,593		21		21		51,614				1,352	05/25/2028	1FM
58550P-AB-2	MELLON CRA 1998-A 98 A B2 SEQ		06/01/2015	MBS PAYDOWN		22,943	22,943	12,167	23,210		(267)		(267)		22,943				695	05/25/2028	1FM
58550P-AC-0	MELLON CRA 1998-A 98 A B3 SEQ		06/01/2015	MBS PAYDOWN			44,677	4,943	755		(603)		(603)		152		(152)	(152)	502	05/25/2028	1FM
58550P-AD-8	MELLON CRA 1998-A 98 A B4 SEQ		04/01/2015	MBS PAYDOWN			13,208													05/25/2028	1FM
585525-BM-9	MRFC 1998-2 A11 PZ,CPT		06/01/2015	MBS PAYDOWN		4	4	5	4						4					06/25/2028	1FM
58959#-AA-3	MERIDIAN 1994-3M-A		06/01/2015	MBS PAYDOWN		9,065	9,065	9,078									9,065	9,065	58	05/25/2027	6*
59020U-L3-7	MLCC 2005-3 1A CSTR,FLT		06/25/2015	MBS PAYDOWN		353,370	353,370	341,002	352,349		1,021		1,021		353,370				4,006	11/25/2035	1FM
59020U-P3-3	MLMI 2005-A8 A1A CSTR,STEP,AS		06/01/2015	MBS PAYDOWN		282,904	282,904	277,905	282,838		66		66		282,904				6,111	08/25/2036	1FM
59022H-BV-3	MLMT 2003-KEY1 F SUB,AFC		06/01/2015	MBS PAYDOWN		165,640	165,640	163,249	165,638		2		2		165,640				4,671	11/12/2035	1FM
59022H-DD-1	MLMT 2004-MKB1 G SUB,CSTR		06/01/2015	MBS PAYDOWN		327,740	327,740	325,887	327,588		153		153		327,740				8,279	02/12/2042	1FM
59022H-DW-9	MLMT 2004-KEY2 C SUB,AFC		06/01/2015	MBS PAYDOWN		377,504	377,504	379,575	377,504						377,504				7,854	08/12/2039	1FM
59022H-EL-2	MLMT 2004-KEY2 XC IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				251	119		(119)		(119)						449	08/12/2039	5FE
59022H-FC-1	MLMT 2004-BPC1 XC IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				49	49		(49)		(49)						129	10/12/2041	1FE
59022H-HN-5	MLMT 2005-MCP1 B SUB,AFC		06/01/2015	MBS PAYDOWN		3,435,592	3,435,592	3,454,443	3,435,592						3,435,592				82,972	06/12/2043	1FM
59025W-AE-6	MLMT 2008-C1 A4 SEQUENTIAL PAYER		05/20/2015	VARIOUS		17,433,982	16,104,108	16,192,341	16,111,746		(4,836)		(4,836)		16,106,910		1,327,071	1,327,071	419,508	02/12/2051	1FM
59156R-AN-8	METLIFE INC SR UNSECURED		06/15/2015	MATURITY		35,100,000	35,100,000	35,061,654	35,099,820		180		180		35,100,000				877,500	06/15/2015	1FE
59333#-AA-8	MIAMI DEA LEASE BACKED TRUST (GSA DEA MI		06/15/2015	SINKING FUND REDEMPTION		334,891	334,891	334,891	334,891						334,891				6,282	08/15/2031	1
60315G-AC-2	MINERALS TECHNOLOGIES INC COMPANY ASSETS		06/26/2015	VARIOUS		24,324,430	24,398,417	24,154,433	24,288,894		35,536		35,536		24,324,430				596,712	05/09/2021	3FE
60662W-AJ-1	MITCHELL INTERNATIONAL INC COMPANY ASSET		06/30/2015	SINKING FUND REDEMPTION		227,150	227,150	226,450	177,019		244		244		227,150				3,100	10/12/2020	4FE
61237W-AA-4	MONTEFIORE MEDICAL CENT SECURED		05/20/2015	SECURITY CALLED at 100.000		1,250,000	1,250,000	1,251,020	1,250,799		(799)		(799)		1,250,000				24,350	05/20/2027	1FE
617059-DK-3	JPMC 1997-C5 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				772	872		(872)		(872)						361	09/15/2029	5FE
617059-EY-2	JPMC 1998-C6 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				3		3	(3)								2,048	01/15/2030	6*
61744C-DH-6	MSAC 2004-HE3 M1 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		273,631	273,631	259,266	272,744		887		887		273,631				1,222	03/25/2034	1FM
61744C-TK-2	MSAC 2005-HE4 M1 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		140,452	140,452	139,032	139,975		478		478		140,452				431	07/25/2035	1FM
61744C-WK-8	MSAC 2005-HE7 A2C FLT,STEP		06/25/2015	MBS PAYDOWN		814,952	814,952	673,354	798,449		16,504		16,504		814,952				1,605	11/25/2035	1FM
61744W-AA-0	.MS MTGE CAP 97-P		06/01/2015	MBS PAYDOWN		4,265	4,265	4,335	4,266		(1)		(1)		4,265				133	04/25/2027	1
617451-DL-0	MSC 2006-T21 MMA SUB,CSTR,RAKE		06/01/2015	MBS PAYDOWN		109,917	109,917	108,177	109,901		16		16		109,917				2,500	10/12/2052	1FM
61745M-2H-5	MSC 2005-IQ9 AJ SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,385,899	1,385,899	1,376,308	1,385,553		346		346		1,385,899				32,331	07/15/2056	1FM
61745M-3M-3	MSC 2005-HQ5 E SUB,AFC		06/01/2015	MBS PAYDOWN		2,480,021	2,480,021	2,388,571	2,478,608		1,413		1,413		2,480,021				55,252	01/14/2042	1FM
61745M-3Q-4	MSC 2005-HQ5 G SUB,CSTR		05/28/2015	VARIOUS		4,505,457	5,237,000	4,921,848	4,921,848						4,921,848		(416,391)	(416,391)	145,328	01/14/2042	1FM
61745M-6L-2	MSC 2005-HQ6 B SUB,CSTR,AFC		06/15/2015	SECURITY CALLED at 100.000		4,098,000	4,098,000	4,120,289	4,098,000						4,098,000				105,564	08/13/2042	1FM
61745M-6M-0	MSC 2005-HQ6 C SUB,CSTR,AFC		06/15/2015	SECURITY CALLED at 100.000		5,000,000	5,000,000	5,027,290	5,000,000						5,000,000				129,300	08/13/2042	1FM
61745M-6N-8	MSC 2005-HQ6 D SUB,CSTR,AFC		06/15/2015	MBS PAYDOWN		395,226	395,226	397,394	395,226						395,226				10,280	08/13/2042	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61745M-G5-6	MSC 2004-RR2 J SC,SUB,AFC CDO-CRE CDO		05/01/2015	MBS PAYDOWN		355,207	355,207	247,630	283,506		71,701		71,701		355,207				6,769	10/28/2033	1AM
61745M-G6-4	MSC 2004-RR2 K SC,SUB,AFC CDO-CRE CDO		06/01/2015	MBS PAYDOWN		2,247,747	2,247,747	1,325,544	2,172,101		75,645		75,645		2,247,747				57,224	10/28/2033	1AM
61745M-NW-9	MSC 1999-LIFE X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				748											99	04/15/2033	6*
61745M-TH-6	MSC 2003-IQ5 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				26,250	9,156		(9,156)		(9,156)						6,475	04/15/2038	4FE
61745M-UM-3	MSC 2003-IQ6 E SUB,AFC		05/01/2015	MBS PAYDOWN		822,048	822,048	824,961	822,048						822,048				18,775	12/15/2041	1FM
61745M-UN-1	MSC 2003-IQ6 F SUB,AFC		06/15/2015	MBS PAYDOWN		427,080	427,080	428,791	427,080						427,080				13,382	12/15/2041	1FM
61745M-ZD-8	MSC 2004-IQ7 D SUB,CSTR		06/01/2015	MBS PAYDOWN		1,168,621	1,168,621	1,140,633	1,167,763		859		859		1,168,621				25,967	06/15/2038	1FM
61746R-DX-6	MSAC 2003-NC10 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		153,785	153,785	144,173	152,991		794		794		153,785				731	10/25/2033	1FM
61746W-D8-0	MSDWC 2003-HQ2 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				349											19	03/12/2035	5FE
61746W-E6-3	MSDWC 2003-HQ2 J SUB,AFC		05/01/2015	MBS PAYDOWN		9,905	9,905	8,284	9,683		222		222		9,905				225	03/12/2035	1FM
61746W-FH-8	MSDWC 2001-PPM X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				2,312	2,312		(2,312)		(2,312)						848	02/01/2031	6*
61746W-FP-0	MSDWC 2001-TOP1 X1 IO,CSTR,NTL		04/01/2015	INTEREST ONLY PAYMENT				20		20	(20)								13,521	02/15/2033	6*
61746W-H3-7	MSC 2003-T11 B SUB,CSTR,AFC		05/01/2015	MBS PAYDOWN		999,397	999,397	1,004,619	999,397						999,397				34,106	06/13/2041	1FM
61746W-H4-5	MSC 2003-T11 C SUB,CSTR,AFC		06/15/2015	MBS PAYDOWN		8,189,375	8,189,375	8,200,479	8,189,375						8,189,375				317,283	06/13/2041	1FM
61746W-HJ-2	MSDWC 2001-TOP3 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				412	412		(412)		(412)						185	07/15/2033	5FE
61746W-WX-4	MSDWC 2002-IQ3 X1 IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				63,606	18,098		(18,098)		(18,098)						13,664	09/15/2037	5FE
61748H-FD-8	MSM 2004-10AR 2A1 CSTR,PT,AS		06/01/2015	MBS PAYDOWN		365,787	365,787	364,415	365,787						365,787				3,526	11/25/2034	1FM
61748H-FV-8	MSM 2004-9 3A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		461,515	461,515	458,991	461,172		343		343		461,515				10,054	11/25/2034	1FM
61748H-KW-0	MSM 2005-5AR 1A1 FLT,STEP,IRC,SSNR,AS		06/25/2015	MBS PAYDOWN		449,442	449,442	398,177	440,585		8,856		8,856		449,442				907	09/25/2035	1FM
61749E-AE-7	MSM 2006-12XS A4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		358,193	358,193	358,193	359,087		(894)		(894)		358,193				4,425	10/25/2036	1FM
61749M-AE-9	MSC 2006-T23 E SUB,CSTR		05/12/2015	UBS WARBURG - MBS		3,680,000	4,000,000	537,516									3,680,000	3,680,000	106,875	08/12/2041	1FM
61749W-AH-0	MSM 2006-11 1A2 AFC,SEQ,AS		05/01/2015	MBS PAYDOWN		49,357	49,357	49,357	49,547		(191)		(191)		49,357				627	08/25/2036	1FM
61749W-AJ-6	MSM 2006-11 1A3 STEP,AFC,SEQ,AS		05/01/2015	MBS PAYDOWN		34,503	34,503	34,502	34,633		(130)		(130)		34,503				438	08/25/2036	1FM
61750C-BG-1	MSC 2006-HQ9 STB SUB,CSTR,RAKE		06/01/2015	MBS PAYDOWN		70,318	70,318	69,961	70,301		17		17		70,318				1,828	07/12/2044	1FM
61750H-AE-6	MSC 2006-HQ10 A4 SEQUENTIAL PAYER		05/20/2015	VARIOUS		18,382,101	17,659,761	16,074,521	17,266,645		76,005		76,005		17,342,650		1,039,451	1,039,451	457,107	11/12/2041	1FM
61750Y-AF-6	MSM 2006-15XS A4B STEP,AFC,AS		06/01/2015	MBS PAYDOWN		534,429	534,429	534,428	538,953		(4,524)		(4,524)		534,429				13,230	11/25/2036	1FM
61752J-AF-7	MSM 2007-1XS 2A4A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		216,271	216,271	216,271	216,282		(11)		(11)		216,271				3,739	09/25/2046	1FM
61752R-AF-9	MSM 2007-3XS 2A1A FLT,STEP,AFC,AS		06/25/2015	MBS PAYDOWN		69,101	69,101	67,059	69,090		11		11		69,101				44	01/25/2047	1FM
61753N-AC-4	MSAC 2007-NC2 A2A FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		4,341	4,341	2,330	4,281		60		60		4,341				5	02/25/2037	1FM
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST (PFG)		06/30/2015	SINKING FUND REDEMPTION		40,680	40,680	40,680	40,680						40,680				933	06/30/2025	2FE
61913P-AZ-5	MHL 2005-4 A1 FLT,STEP,AFC		06/25/2015	MBS PAYDOWN		1,115,656	1,115,656	976,535	1,100,487		15,169		15,169		1,115,656				2,137	10/25/2035	1FM
61915R-AU-0	MHL 2005-5 A1 FLT,STEP,AFC,IRC,SSNR		06/25/2015	MBS PAYDOWN		574,565	574,565	518,831	565,504		9,061		9,061		574,565				1,052	12/26/2035	1FM
624736-AA-2	MTSPO 2007-AA C FLT CDO-SYNTHETIC		06/15/2015	MBS PAYDOWN		146,470	146,470	102,529	142,495		3,974		3,974		146,470				1,790	12/15/2034	1FE
62474H-AB-5	MTSPX 2004-A E FLT CDO-SYNTHETIC	E	06/15/2015	MBS PAYDOWN		29,326	29,382	29,382	29,373						29,373		(48)	(48)	578	11/15/2026	5*
62475P-AB-6	MUELLER WATER PRODUCTS INVENTORY,COMPANY		06/30/2015	SINKING FUND REDEMPTION		15,000	15,000	14,925	14,945		55		55		15,000				303	11/25/2021	4FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC (PROVIDENCE)		06/15/2015	SINKING FUND REDEMPTION		268,056	268,056	268,056	268,056						268,056				6,270	10/15/2031	1
62819#-AA-5	MUSTANG HILLS, LLC A		05/31/2015	SINKING FUND REDEMPTION		710,922	710,922	710,922	710,922						710,922				18,306	11/30/2035	2FE
62897*-AA-4	NCT (LOUISVILLE, KY) GROUND LEASE BACKED		06/10/2015	SINKING FUND REDEMPTION		149,779	149,779	149,779							149,779				1,366	03/10/2045	1FE
63080*-AA-9	NARA LEASE-BACKED TRUST (GSA NARA)		06/10/2015	SINKING FUND REDEMPTION		625,828	625,828	625,828	625,828						625,828				13,332	06/01/2031	1
63615#-AD-3	NATIONAL FOOTBALL LEAGUE CORPORATE		04/15/2015	SINKING FUND REDEMPTION		1,131,897	1,131,897	1,131,897	1,131,897						1,131,897				31,693	03/31/2024	1
63707#-AA-8	NATIONAL OILWELL VARCO LEASED PASS THRU		06/15/2015	SINKING FUND REDEMPTION		102,534	102,534	102,534	102,534						102,534				1,928	08/15/2038	1
638104-A*-0	NATIONAL TECHNICAL SYSTEMS		06/12/2015	VARIOUS		11,075,000	11,075,000	11,075,000	8,417,850						11,075,000				326,333	06/12/2021	3
63860#-AA-1	POTOMAC ELECTRIC POWER COMPANY		06/21/2015	SINKING FUND REDEMPTION		811,314	811,314	811,314	811,314						811,314				36,022	12/21/2019	2
63946B-AB-6	NBCUNIVERSAL MEDIA LLC COMPANY GUARNT		04/30/2015	MATURITY		5,000,000	5,000,000	4,991,845	4,999,313		687		687		5,000,000				91,250	04/30/2015	1FE
64079*-AB-8	NEPTUNE REGIONAL TRANSM SYSTEM, L.SENIOR		06/30/2015	SINKING FUND REDEMPTION		245,215	245,215	245,215	245,215						245,215				7,614	06/30/2027	2FE
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		171,390	171,390	171,390	172,052		(662)		(662)		171,390				2,524	10/25/2036	1FM
64352V-EE-7	NCHET 2003-5 A16A STEP,AFC,SEQ,AS		06/01/2015	MBS PAYDOWN		1,367,586	1,367,586	1,311,726	1,367,350		236		236		1,367,586				30,443	11/25/2033	1FM
64352V-LY-5	NCHET 2005-A A4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		1,028,589	1,028,589	939,169	1,021,889		6,700		6,700		1,028,589				21,523	08/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
651290-AN-8	NEWFIELD EXPLORATION CO SR SUBORDINATED		04/10/2015	SECURITY CALLED at 100.000		26,300,000	26,300,000	27,777,232	26,952,301		(652,301)		(652,301)		26,300,000				2,154,814	02/01/2020	3FE
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 2002-CTL1 (ME		06/15/2015	SINKING FUND REDEMPTION		894,456	894,456	914,594	893,387		1,069		1,069		894,456				22,682	05/15/2023	1
65442*-AA-7	939 ROUTE 1 EDISON LLC (WAL-MART, EDISON		06/28/2015	SINKING FUND REDEMPTION		137,374	137,374	137,374	137,374						137,374				3,299	06/28/2030	1
655356-DF-7	NASC 1994-3 A6 PZ,W,CPT,AS		06/01/2015	MBS PAYDOWN		8,136	8,136	7,850	8,134		2		2		8,136				283	07/25/2024	1FM
655356-EJ-8	NASC 1994-TC2-A2		06/02/2015	PRIOR YEAR INCOME															438	12/25/2024	1FM
668074-AP-2	NORTHWESTERN CORP 1ST MORTGAGE		06/24/2015	SECURITY CALLED at 100.000		19,000,000	19,000,000	19,027,215	19,008,637		(8,637)		(8,637)		19,000,000				2,181,749	09/01/2016	1FE
66859B-AJ-7	WOODS 2006-7A C SUB,FLT CDO-CF-CLO-HY	E	04/22/2015	SECURITY CALLED at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				46,727	10/22/2021	1FE
66881@-AA-1	NORVIN PASADENA LP (ST. LUKES- PMC)		06/15/2015	SINKING FUND REDEMPTION		264,950	264,950	264,950	264,950						264,950				5,450	10/15/2030	1
66881@-AB-9	NORVIN PASADENA LP (ST. LUKES ADD ON)		06/15/2015	SINKING FUND REDEMPTION		32,060	32,060	32,060	32,060						32,060				560	10/15/2030	1
66987W-AQ-0	NHEL 2003-2 A2 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		4,250	4,250	4,151	4,227		24		24		4,250				16	09/25/2033	1FM
67084*-AA-6	OBK AURORA, LLC (WALGREEN)		06/15/2015	SINKING FUND REDEMPTION		30,967	30,967	30,967	30,967						30,967				833	02/15/2028	2
67086@-AA-2	ORGILL, INC A		06/30/2015	SINKING FUND REDEMPTION		87,800	87,800	87,800	87,800						87,800				2,306	04/30/2030	2
67088C-AA-5	OMX TIMBER FIN INV LLC SECURED		04/15/2015	GAIN FROM CASH DISTRIBUTION		1,088,017											1,088,017	1,088,017		01/29/2020	6
67090@-AA-6	OG SIKESTON MO LANDLORD LLC		06/30/2015	SINKING FUND REDEMPTION		175,231	175,231	175,231	175,231						175,231				5,619	08/31/2031	2
674135-AR-9	OAK 1995-B B2 SUBORDINATED BOND		06/17/2015	PRIOR YEAR INCOME															126,856	01/15/2021	6Z
674135-AX-6	OAK 1996-A B2 SUBORDINATED BOND		06/15/2015	PRIOR YEAR INCOME															138,083	05/15/2021	6FE
674135-BF-4	OAKWOOD MTGE INVESTORS, INC. 96 B B-2		06/17/2015	PRIOR YEAR INCOME															255,917	10/15/2026	6FE
674135-BP-2	OAKWOOD MTGE INVESTORS, INC. 96 C B-2		06/30/2015	PRIOR YEAR INCOME															319,132	04/15/2027	6FE
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST (BIXBY)		06/15/2015	SINKING FUND REDEMPTION		22,186	22,186	22,186	22,186						22,186				370	02/15/2041	1FE
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATION B		04/15/2015	SINKING FUND REDEMPTION		552,646	552,646	552,646	552,646						552,646				18,541	02/15/2026	2
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATION C		04/15/2015	SINKING FUND REDEMPTION		544,898	544,898	544,898	544,898						544,898				18,281	02/15/2026	2
682044-AA-0	OMAHA 2008-1A C FLT CDO-SYNTHETIC		06/15/2015	MBS PAYDOWN		326,410	326,410	282,105	321,024		5,386		5,386		326,410				4,106	05/15/2040	1FE
68255@-AA-5	1998 BAMA GAS (AL GAS)		06/10/2015	VARIOUS		122,193	122,193	122,193	122,193						122,193				6,787	01/10/2024	1
68279#-AA-5	1734 LLC (USPS)		06/15/2015	SINKING FUND REDEMPTION		23,913	23,913	23,913	23,913						23,913				538	06/15/2030	1
68279@-AB-5	120 LONG RIDGE LLC (GEN RE) A-2		06/15/2015	SINKING FUND REDEMPTION		646,769	646,769	646,769	646,769						646,769				12,752	04/15/2030	1
68389F-ES-9	OOMLT 2004-1 M1 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		105,848	105,848	98,316	105,503		345		345		105,848				461	01/25/2034	1FM
68400X-BK-5	OOMLT 2003-3 M1 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		20,063	20,063	18,418	19,956		107		107		20,063				99	06/25/2033	1FM
68400X-BL-3	OOMLT 2003-3 M2 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		19,448	19,448	19,448									19,448	19,448	222	06/25/2033	1FM
69073T-AP-8	OWENS-BROCKWAY COMPANY GUARNT		05/19/2015	SECURITY CALLED at 100.000		12,900,000	12,900,000	13,967,250	13,211,228		(311,228)		(311,228)		12,900,000				1,039,256	05/15/2016	3FE
69121P-AS-2	OWNIT 2005-3 A3 FLT,STEP		06/25/2015	MBS PAYDOWN		296,350	296,350	252,731	289,741		6,609		6,609		296,350				1,391	06/25/2036	1FM
69121P-DE-0	OWNIT 2006-2 A2B STEPPED RATE BOND		06/01/2015	MBS PAYDOWN		75,923	75,923	75,923	75,923						75,923				1,496	01/25/2037	4FM
69312U-AB-7	P2 LOWER ACQUISITION LLC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		192,791	192,791	191,476	192,186		604		604		192,791				4,766	10/22/2020	4FE
69336Q-AF-9	PHHMC 2007-4 A6 CSTR,AD,AS		06/01/2015	MBS PAYDOWN		601,527	601,527	578,800	601,488		40		40		601,527				13,733	07/18/2037	1FM
69336Q-AG-7	PHHMC 2007-4 A7 CSTR,Z,NAS		06/01/2015	MBS PAYDOWN		745,273	745,273	722,343	745,243		30		30		745,273				17,054	07/18/2037	1FM
69348H-BQ-0	PNCMA 2000-C1 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				5,506	1,222		(1,222)		(1,222)						1,487	03/15/2033	5FE
69348H-BS-6	PNCMA 2000-C1 G SUBORDINATED BOND		06/01/2015	MBS PAYDOWN		233,083	233,083	174,766	233,083						233,083				6,060	03/15/2033	1FM
69348H-BT-4	PNCMA 2000-C1 H SUBORDINATED BOND		04/14/2015	BANC OF AMERICA SECURITIES - MBS		5,451,098	5,290,723	2,944,134	2,944,134						2,944,134		2,506,964	2,506,964	124,794	03/15/2033	1FM
69348L-ED-7	PNC MORTGAGE TRUST 1995 PR-1		06/01/2015	MBS PAYDOWN		6,232	6,232	6,217	6,226	41	(36)		5		6,232				251	02/25/2022	6*

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
6934K#-AA-6	PNC CTL PASS-THRU TRUST (WAG OAKLAND)		06/18/2015	SINKING FUND REDEMPTION		52,348	52,348	52,348	52,348						52,348				1,500	12/18/2034	2
69361Y-AH-6	PEGTF 2001-1 A8 SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		2,687,821	2,687,821	3,003,419	2,693,239		(5,418)		(5,418)		2,687,821				92,595	12/15/2017	1FE
69368H-AC-7	PVH CORP COMPANY ASSETS,		06/17/2015	SINKING FUND REDEMPTION		650,394	650,394	649,894	649,938		457		457		650,394				7,523	02/13/2020	3FE
69379@-AA-4	PT-EDISON DC, LLC (PEPCO)		06/15/2015	SINKING FUND REDEMPTION		97,895	97,895	97,895	97,895						97,895				2,748	12/15/2028	2
70259#-AA-5	PASHA HAWAII SHIPPING COMPANY LLC		06/30/2015	SINKING FUND REDEMPTION		300,000	300,000	300,000	300,000						300,000				8,179	12/30/2024	3Z
70337U-10-0	PATRNL 5.775 05/23/20		04/24/2015	MBS PAYDOWN		3,099,486	3,099,486	2,954,702	3,082,721		16,765		16,765		3,099,486				59,665	05/23/2020	1FE
70556#-AA-5	PEF ST. PETERSBURG FL, LLC (PROGRESS ENE		06/15/2015	SINKING FUND REDEMPTION		209,616	209,616	209,616	209,616						209,616				4,605	08/15/2027	1
70713H-AC-7	PENINSULA GAMING LLC COMPANY ASSETS,		06/26/2015	SINKING FUND REDEMPTION		1,684,659	1,684,659	1,680,026	1,683,761		898		898		1,684,659				28,749	11/20/2017	4FE
71677H-AB-1	PETSMART INC COMPANY ASSETS,		05/18/2015	EXCHANGE OF SECURITIES		13,549,906	13,600,000	13,532,000			17,906		17,906		13,549,906				85,000	03/10/2022	3FE
718507-BD-7	PHILLIPS PETROLEUM COMPANY 1996		06/30/2015	SINKING FUND REDEMPTION		801,984	801,984	801,984	801,984						801,984				57,903	06/30/2017	1FE
71947*-AC-1	PHYSICIANS ENDOSCOPY, L.L.C.		06/30/2015	SINKING FUND REDEMPTION		79,777	79,777	79,603	52,548						79,603		175	175	2,250	08/30/2019	4
72346D-AS-2	PINNACLE ENTERTAINMENT INC COMPANY ASSET		06/30/2015	SINKING FUND REDEMPTION		11,250	11,250	11,194	11,217		33		33		11,250				216	08/13/2020	3FE
73316P-AD-2	POPLR 2004-4 AF4 AFC,SEQ,AS		05/01/2015	MBS PAYDOWN		392,969	392,969	391,563	392,895		75		75		392,969				6,762	09/25/2034	1FM
73316P-AU-4	POPLR 2004-5 AF4 AFC,AS		06/01/2015	MBS PAYDOWN		1,075,412	1,075,412	1,075,412	1,075,412						1,075,412				21,133	12/25/2034	1FM
73316P-BL-3	POPLR 2005-1 AF4 AFC,AS		06/01/2015	MBS PAYDOWN		764,204	764,204	764,203	764,203		1		1		764,204				13,374	05/25/2035	1FM
73316P-BM-1	POPLR 2005-1 AF5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		151,152	151,152	151,150	151,152						151,152				3,908	05/25/2035	1FM
73316P-DA-5	POPLR 2005-A M1 MEZ,FLT,STEP,AFC,IRC,NAS		06/25/2015	MBS PAYDOWN		112,259	112,259	107,021	111,722		537		537		112,259				286	06/25/2035	1FM
73316P-GK-0	POPLR 2005-5 AF6 STEP,AFC,NAS		06/01/2015	MBS PAYDOWN		364,733	364,733	364,721	364,731		2		2		364,733				7,363	11/25/2035	1FM
73557*-AB-0	PORT WASHINGTON GENERATING STATION, LLC		06/15/2015	SINKING FUND REDEMPTION		130,328	130,328	130,328	130,328						130,328				3,260	06/15/2033	1
73744G-AF-9	POST HOLDINGS INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		17,613	17,613	17,526			55		55		17,613				35	06/02/2021	3FE
73971#-AA-6	PRAIRIE WIND TRANSMISSION, LLC		06/01/2015	SINKING FUND REDEMPTION		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				19,550	12/01/2044	1
74160M-KV-3	PRIME 2005-4 2A10 SSNR,NAS		06/01/2015	MBS PAYDOWN		771,612	771,612	763,052	771,573		39		39		771,612				15,932	10/25/2035	2FM
74347C-AF-7	PROQUEST LLC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		64,970	64,970	64,320	64,645		324		324		64,970				1,744	10/24/2021	4FE
743947-AA-1	PHMS 1992-C 1B1 SC,SUB		06/29/2015	MBS PAYDOWN		489	489	476	487		2		2		489				13	08/28/2022	1FM
743947-AB-9	PHMS 1992-C 2B1 SC,SUB		06/29/2015	MBS PAYDOWN		423	423	413	422		2		2		423				11	08/28/2022	1FM
743947-AC-7	PHMS 1992-C 3B1 SC,SUB		06/29/2015	MBS PAYDOWN		618	618	597	616		2		2		618				16	08/28/2022	1FM
743947-AD-5	PHMS 1992-C 4B SC,SUB		06/29/2015	MBS PAYDOWN		103	103	98	102		1		1		103				3	08/28/2022	1FM
743947-AE-3	PHMS 1992-C 5B SC,SUB		06/29/2015	MBS PAYDOWN		278	278	214									278	278	7	08/28/2022	1FM
74436J-GM-3	PSSF 2000-C1 X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				1,901											1,524	05/17/2032	5FE
745332-BV-7	PUGET SOUND ENERGY INC SR SECURED		06/05/2015	SECURITY CALLED at 100.000		10,000,000	10,000,000	9,657,900	9,965,440		34,560		34,560		10,000,000				513,622	10/01/2015	1FE
745332-BZ-8	PUGET SOUND ENERGY INC SR SECURED		06/05/2015	SECURITY CALLED at 100.000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				1,556,065	01/15/2016	1FE
747262-AE-3	QVC INC SR SECURED		04/15/2015	SECURITY CALLED at 100.000		15,141,000	15,141,000	16,286,098	15,743,031		(602,031)		(602,031)		15,141,000				1,116,724	10/15/2020	2FE
74728*-AA-4	QFI LITTLE ROCK AR, LLC		06/10/2015	SINKING FUND REDEMPTION		83,574	83,574	83,574	83,574						83,574				1,970	04/10/2026	2FE
74731@-AB-5	QUAD/GRAPHICS INC		06/15/2015	SINKING FUND REDEMPTION		1,136,364	1,136,364	1,136,364	1,136,364						1,136,364				45,682	06/15/2016	3
74731@-BW-8	QUAD/GRAPHICS, INC. C		04/10/2015	SINKING FUND REDEMPTION		2,000,000	2,000,000	2,072,300	2,000,000						2,000,000				78,100	04/10/2021	3
74834L-AM-2	QUEST DIAGNOSTICS INC COMPANY GUARNT		04/09/2015	SECURITY CALLED at 100.000		15,150,000	15,150,000	15,099,436	15,138,578		11,422		11,422		15,150,000				2,618,587	07/01/2017	2FE
74924P-AM-4	RASC 2004-KS1 MII1 MEZ,FLT,STEP,IRC,NAS		06/25/2015	MBS PAYDOWN		192,881	192,881	179,040	192,261		619		619		192,881				801	02/25/2034	1FM
74928X-CN-9	RBSSP 2009-6 12A1 SC,PT		06/01/2015	MBS PAYDOWN		725,394	725,394	609,331	724,466		929		929		725,394				16,976	05/26/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74951P-CW-6	RESIF 2004-B B3 SUB,FLT	E	06/10/2015	MBS PAYDOWN		197,962	197,962	172,390	195,535		2,427		2,427		197,962				891	02/10/2036	1FM
74951P-CY-2	RESIF 2004-B B5 SUB,FLT	E	06/10/2015	MBS PAYDOWN		19,796	19,796	9,610	18,986		810		810		19,796				143	02/10/2036	1FM
74951P-DQ-8	RESIF 2005-A B3 SUB,FLT	E	06/10/2015	MBS PAYDOWN		105,128	105,128	35,645	99,049		6,079		6,079		105,128				337	03/10/2037	1FM
74951P-DR-6	RESIF 2005-A B4 SUB,FLT	E	06/10/2015	MBS PAYDOWN		78,846	78,846	9,649	70,363		8,483		8,483		78,846				286	03/10/2037	1FM
74951P-EA-2	RESIF 2005-B B4 SUB,FLT	E	06/10/2015	MBS PAYDOWN		173,891	173,891	173,891									173,891	173,891	625	06/10/2037	1FM
74955D-AA-9	RGS (AEGCO) FUNDING CORP SECURED		06/08/2015	SINKING FUND REDEMPTION		450,784	450,784	438,816	449,674		1,110		1,110		450,784				22,111	12/07/2021	2AM
74955D-AB-7	RGS (AEGCO) FUNDING CORP SECURED		06/08/2015	SINKING FUND REDEMPTION		439,529	439,531	426,365	438,405		1,123		1,123		439,529				21,582	12/07/2022	2AM
74955E-AA-7	RGS I&M FUNDING CORP SECURED		06/08/2015	SINKING FUND REDEMPTION		2,356,670	2,356,670	2,384,584	2,354,993		1,677		1,677		2,356,670				115,595	12/07/2021	3AM
74955E-AB-5	RGS I&M FUNDING CORP SECURED		06/07/2015	SINKING FUND REDEMPTION		253,839	253,839	245,631	253,224		615		615		253,839				12,464	06/07/2022	2AM
749577-AL-6	RFMSI 2006-S9 A11 RTL,AS		06/01/2015	MBS PAYDOWN		514,284	712,409	714,190	672,033		(3,184)		(3,184)		668,849		(154,565)	(154,565)	18,112	09/25/2036	1FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		474,543	547,109	519,219	535,581		(999)		(999)		534,582		(60,040)	(60,040)	14,370	06/25/2036	1FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR,NAS		06/01/2015	MBS PAYDOWN		952,716	1,098,403	1,087,419	1,079,518		(3,054)		(3,054)		1,076,464		(123,748)	(123,748)	28,849	06/25/2036	1FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR,NAS		06/01/2015	MBS PAYDOWN		430,745	512,614	510,191	500,504		(1,659)		(1,659)		498,846		(68,101)	(68,101)	12,929	07/25/2036	1FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR,NAS		06/01/2015	MBS PAYDOWN		379,893	699,195	695,836	650,728		(2,189)		(2,189)		648,540		(268,647)	(268,647)	17,781	09/25/2036	1FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ,AS		06/01/2015	MBS PAYDOWN		229,691	269,667	263,178	260,669		(1,178)		(1,178)		259,491		(29,800)	(29,800)	6,661	02/25/2037	1FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		489,590	606,156	609,670	587,497		(2,417)		(2,417)		585,080		(95,489)	(95,489)	15,623	08/25/2036	1FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR,AS		06/01/2015	MBS PAYDOWN		445,085	551,054	526,364	529,244		(1,501)		(1,501)		527,743		(82,658)	(82,658)	13,634	08/25/2036	1FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ,AS		06/01/2015	MBS PAYDOWN		503,487	601,083	595,072	579,670		(2,775)		(2,775)		576,895		(73,408)	(73,408)	15,058	03/25/2037	1FM
74958E-AD-8	RFMSI 2006-S12 2A3 SSNR,AS		06/01/2015	MBS PAYDOWN		1,159,590	1,385,057	1,374,236	1,357,230		(3,389)		(3,389)		1,353,842		(194,252)	(194,252)	34,104	12/25/2036	1FM
74958E-AF-3	RFMSI 2006-S12 2A5 SEQ,AS		06/01/2015	MBS PAYDOWN		335,956	401,278	335,068	379,148		(3,711)		(3,711)		375,437		(39,481)	(39,481)	9,880	12/25/2036	1FM
74984@-AA-1	RS DE SOTO,LLC AND RS WELLA,LLC (WELLA)	E	06/10/2015	SINKING FUND REDEMPTION		497,830	497,830	497,830	497,830						497,830				13,783	07/10/2017	1
75115C-AG-2	RALI 2006-QS9 1A7 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		189,462	271,151	255,729	234,744		(2,367)		(2,367)		232,377		(42,915)	(42,915)	7,042	07/25/2036	1FM
75216#-AA-6	RANCO-RIC, LLC (PERFORMANCE FOOD GROUP)		06/01/2015	SINKING FUND REDEMPTION		98,169	98,169	98,169	98,169						98,169				3,111	10/01/2024	2FE
75935@-AJ-9	REINALT-THOMAS CORPORATION		04/20/2015	SINKING FUND REDEMPTION		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				83,357	04/20/2019	2
75971E-AF-3	RAMC 2006-3 AF3 STEP,IRC,AS		06/01/2015	MBS PAYDOWN		1,146	1,146	1,052	1,153		(7)		(7)		1,146				29	11/25/2036	1FM
759950-CA-4	RAMC 2004-1 AV1 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		145,021	145,021	116,107	143,566		1,454		1,454		145,021				324	05/25/2034	1FM
759950-CT-3	RAMC 2004-2 AF4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		244,592	244,592	248,860	245,073		(481)		(481)		244,592				4,767	07/25/2034	1FM
759950-GA-0	RAMC 2005-4 A6 STEP,AFC,NAS		06/01/2015	MBS PAYDOWN		326,064	326,064	264,663	325,936		128		128		326,064				6,152	02/25/2036	1FM
760985-2X-8	RAMP 2004-RS4 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		875,920	875,920	875,880	875,917		2		2		875,920				21,239	04/25/2034	1FM
760985-4A-6	RAMP 2004-RS5 AI5 CSTR,AFC,SEQ,AS		06/01/2015	MBS PAYDOWN		613,883	765,797	732,079	729,497		1,944		1,944		731,441		(117,558)	(117,558)	17,770	05/25/2034	1FM
760985-5B-3	RAMP 2004-RS6 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		471,439	471,439	454,039	471,264		175		175		471,439				12,200	06/25/2034	1FM
760985-6L-0	RAMP 2004-SL2 M1 MEZ,CSTR,NAS		06/01/2015	MBS PAYDOWN		43,961	88,802	91,924	68,154		(714)		(714)		67,440		(23,478)	(23,478)	2,129	10/25/2031	1FM
760985-A4-3	RAMP 2003-RS9 AI6A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		425,659	425,659	425,550	425,653		5		5		425,659				10,651	10/25/2033	1FM
760985-C8-2	RAMP 2003-RS10 AI6 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		108,935	108,935	108,868	108,934		2		2		108,935				2,953	11/25/2033	1FM
760985-CM-1	RAMP 2001-RS1 AI4 STEP,AFC		06/01/2015	MBS PAYDOWN		17,809	17,809	17,714	18,127		(318)		(318)		17,809				614	03/25/2031	1FM
760985-H6-1	RAMP 2003-RZ5 A6A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		553,239	553,239	553,161	553,236		3		3		553,239				14,708	12/25/2033	1FM
760985-H7-9	RAMP 2003-RZ5 A7 STEP,AFC,NAS		06/01/2015	MBS PAYDOWN		174,800	174,800	172,657	174,634		166		166		174,800				4,123	09/25/2033	1FM
760985-KX-8	RAMP 2002-RZ2 M2 MEZ,STEP,AFC		06/01/2015	MBS PAYDOWN		205,064	205,064	200,889	200,725		4,339		4,339		205,064				5,140	06/25/2032	1FM
760985-M8-1	RAMP 2004-RS1 AI6B STEP,AFC,AS		06/01/2015	MBS PAYDOWN		198,527	198,527	198,524	198,527						198,527				4,888	01/25/2034	1FM
760985-ND-9	RAMP 2002-RZ3 M2 MEZ,AFC		06/01/2015	MBS PAYDOWN		407,418	407,418	407,382	407,416		2		2		407,418				9,581	08/25/2032	1FM
760985-Q3-8	RAMP 2004-RS2 AI4 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		330,494	330,494	330,445	330,493		2		2		330,494				7,531	02/25/2034	1FM
760985-SS-1	RAMP 2003-RS2 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		64,815	64,815	64,813	65,116		(301)		(301)		64,815				1,758	03/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 STEP,AFC,SEQ,AS		06/01/2015	MBS PAYDOWN		80,937	80,937	80,932	80,937						80,937				2,051	05/25/2033	2FM
760985-V3-2	RAMP 2004-RS3 AI4 CSTR,STEP,AFC,AS		06/01/2015	MBS PAYDOWN		980,960	980,960	950,554	980,985		(25)		(25)		980,960				21,197	03/25/2034	1FM
760985-WN-7	RAMP 2003-RZ3 A5B STEP,AFC,AS		06/01/2015	MBS PAYDOWN		103,341	103,341	83,964	103,114		227		227		103,341				2,155	06/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		127,925	127,925	127,850	127,924		1		1		127,925				2,752	06/25/2033	2FM
760985-XK-2	RAMP 2003-RS6 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		206,248	206,248	206,200	206,847		(599)		(599)		206,248				4,951	07/25/2033	1FM
760985-XV-8	RAMP 2003-RS7 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		279,107	279,107	278,699	279,085		23		23		279,107				6,530	08/25/2033	1FM
760985-YY-1	RAMP 2003-RZ4 M3 MEZ,STEP,AFC,NAS		06/01/2015	MBS PAYDOWN			131,303	13,946											3,897	10/25/2033	1FM
760985-ZE-4	RAMP 2003-RS8 AI6A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		494,347	494,347	494,336	494,346		1		1		494,347				11,702	09/25/2033	1FM
76110G-3F-6	RALI 2002-QS19 M1 MEZ,NAS		06/01/2015	MBS PAYDOWN		154,742	154,742	156,797	154,757		(15)		(15)		154,742				4,170	12/25/2032	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76110G-C4-1	RALI 2002-QS7 A7 SEQ,AS		06/01/2015	MBS PAYDOWN		167,875	167,875	163,993	167,875						167,875				4,866	06/25/2032	1FM
76110G-D5-7	RALI 2002-QS7 A16 NON-ACCELERATED SECURI		06/01/2015	MBS PAYDOWN		250,835	250,835	252,128	250,835						250,835				7,550	06/25/2032	1FM
76110G-H8-7	RALI 2002-QS11 A5 Z,AS		06/01/2015	MBS PAYDOWN		231,844	231,844	226,600	231,844						231,844				6,196	08/25/2032	1FM
76110G-R3-7	RALI 2002-QS12 A4 NON-ACCELERATED SECURI		06/01/2015	MBS PAYDOWN		175,325	175,325	178,284	175,325						175,325				4,169	09/25/2032	1FM
76110G-WZ-0	RALI 2002-QS3 A12 NON-ACCELERATED SECURI		06/01/2015	MBS PAYDOWN		61,392	61,392	62,659	61,392						61,392				1,623	03/25/2032	1FM
76110G-YC-9	RALI 2002-QS5 A4 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		150,508	150,508	134,705	150,492		17		17		150,508				3,893	04/25/2032	1FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ,AS		06/01/2015	MBS PAYDOWN		139,314	139,314	113,541	140,386		(1,072)		(1,072)		139,314				3,229	04/25/2035	1FM
76110H-5L-9	RALI 2005-QS6 A6 SSNR,NAS		06/01/2015	MBS PAYDOWN		274,559	274,559	225,481	274,891		(332)		(332)		274,559				6,479	05/25/2035	1FM
76110H-HA-0	RALI 2003-QS15 M1 MEZ,NAS		06/09/2015	VARIOUS		3,810,476	5,007,302	4,867,254	3,657,293		(23,485)		(23,485)		3,633,809		176,667	176,667	144,823	08/25/2033	1FM
76110H-HB-8	RALI 2003-QS15 M2 MEZ,NAS		06/01/2015	MBS PAYDOWN		38,158	82,262	78,811									38,158	38,158	1,553	08/25/2033	1FM
76110H-J9-1	RALI 2004-QS16 1A5 NON-ACCELERATED SECUR		06/01/2015	MBS PAYDOWN		617,065	617,065	628,129	617,771		(705)		(705)		617,065				13,545	12/25/2034	2FM
76110H-LN-7	RALI 2003-QS21 A5 Z,AS		06/25/2015	MBS PAYDOWN		24,714	24,714	23,608	24,607		106		106		24,714				702	11/25/2033	1FM
76110H-NP-0	RALI 2003-QS22 M1 MEZ,NAS		06/01/2015	MBS PAYDOWN		288,251	288,251	287,722	289,736		(1,485)		(1,485)		288,251				6,845	12/26/2033	1FM
76110H-NQ-8	RALI 2003-QS22 M2 MEZ,NAS		06/11/2015	VARIOUS		950,083	1,967,016	1,927,983									950,083	950,083	60,483	12/26/2033	1FM
76110H-QS-1	RALI 2004-QS2 M1 MEZ,NAS		06/18/2015	VARIOUS		2,537,664	4,347,052	4,444,351	2,373,968		(50,158)		(50,158)		2,323,810		213,854	213,854	139,716	02/25/2034	1FM
76110H-QT-9	RALI 2004-QS2 M2 MEZ,NAS		06/01/2015	MBS PAYDOWN			142,914	143,042												02/25/2034	1FM
76110H-SG-5	RALI 2004-QS4 M1 MEZ,NAS		06/25/2015	VARIOUS		2,748,113	3,978,664	3,941,053	3,218,779		(16,938)		(16,938)		3,201,841		(453,728)	(453,728)	123,149	03/25/2034	1FM
76110H-SH-3	RALI 2004-QS4 M2 MEZ,NAS		06/01/2015	MBS PAYDOWN		2,016	136,588	133,136									2,016	2,016	1,797	03/25/2034	1FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ,AS		06/01/2015	MBS PAYDOWN		14,972	14,972	13,742	14,497		475		475		14,972				316	05/25/2019	1FM
76110H-TW-9	RALI 2004-QS7 A2 SEQ,AS		06/01/2015	MBS PAYDOWN		544,371	544,371	563,765	544,406		(35)		(35)		544,371				13,687	05/25/2034	1FM
76110H-UT-4	RALI 2004-QS8 A9 FLT,AS		06/25/2015	MBS PAYDOWN		180,451	180,451	166,409	177,878		2,573		2,573		180,451				518	06/25/2034	1FM
76110H-VH-9	RALI 2004-QS9 A1 PT,AS		06/01/2015	MBS PAYDOWN		333,315	333,315	336,856	333,868		(553)		(553)		333,315				7,461	06/25/2019	1FM
76110H-WG-0	RALI 2004-QS10 A5 Z,AS		06/01/2015	MBS PAYDOWN		2,425,349	2,425,349	2,374,473	2,425,242		107		107		2,425,349				59,633	07/25/2034	1FM
76110H-WV-7	RALI 2004-QS11 A2 RTL,AS		06/01/2015	MBS PAYDOWN		494,579	494,579	497,033	494,754		(175)		(175)		494,579				13,488	08/25/2034	1FM
76110H-WX-3	RALI 2004-QS11 A4 NON-ACCELERATED SECURI		06/01/2015	MBS PAYDOWN		383,972	383,972	383,267	384,105		(133)		(133)		383,972				10,407	08/25/2034	1FM
76110H-X5-3	RALI 2005-QS3 1A13 NON-ACCELERATED SECUR		06/25/2015	MBS PAYDOWN		363,904	363,904	356,455	362,272		1,631		1,631		363,904				8,144	03/25/2035	1FM
76110H-X8-7	RALI 2005-QS3 1A23 NON-ACCELERATED SECUR		06/25/2015	MBS PAYDOWN		772,297	772,297	782,645	773,747		(1,449)		(1,449)		772,297				15,471	03/25/2035	1FM
76110V-DL-9	RFMS2 1999-HI8 A17 STEP,SEQ		06/01/2015	MBS PAYDOWN		67,741	67,741	66,468	67,650		91		91		67,741				2,316	11/25/2029	1FM
76110V-DW-5	RFMS2 2000-HI1 A17 STEP,AFC,SEQ		06/01/2015	MBS PAYDOWN		109,219	109,219	109,149	109,165		54		54		109,219				3,993	02/25/2025	1FM
76110V-FD-5	RFMS2 2000-HI5 A17 STEP,SEQ		06/01/2015	MBS PAYDOWN		184,624	184,624	184,589	184,616		8		8		184,624				6,109	12/25/2025	1FM
76110V-HJ-0	RFMS2 2001-HI4 A7 STEPPED RATE BOND		06/01/2015	MBS PAYDOWN		95,345	95,345	95,291	95,337		8		8		95,345				2,819	10/25/2026	1FM
76110V-HS-0	RFMS2 2002-HI1 A7 STEPPED RATE BOND		06/01/2015	MBS PAYDOWN		78,325	78,325	78,298	78,319		6		6		78,325				2,433	01/25/2033	1FM
76110V-JQ-2	RFMS2 2002-HI2 A17 STEP,SEQ		06/01/2015	MBS PAYDOWN		91,393	91,393	91,349	91,383		10		10		91,393				2,682	03/25/2032	1FM
76110V-LC-0	RFMS2 2002-HI4 M2 SUB,STEP		06/01/2015	MBS PAYDOWN		103,940	103,940	103,895	103,885		55		55		103,940				2,602	10/25/2027	1FM
76110V-LM-8	RFMS2 2002-HI5 A7 STEP,AFC,SEQ		06/01/2015	MBS PAYDOWN		20,444	20,444	20,433	20,443		1		1		20,444				522	01/25/2028	1FM
76110V-LN-6	RFMS2 2002-HI5 M1 MEZ,STEP		06/01/2015	MBS PAYDOWN		30,350	30,350	30,710	30,364		(14)		(14)		30,350				768	01/25/2028	1FM
76110V-LQ-9	RFMS2 2002-HI5 M3 SUB,STEP		06/01/2015	MBS PAYDOWN		37,001	37,001	36,993	36,994		8		8		37,001				1,115	01/25/2028	1FM
76110V-MJ-4	RFMS2 2003-HI1 M2 MEZ,STEP		06/01/2015	MBS PAYDOWN		45,254	45,254	45,241	45,252		2		2		45,254				1,155	04/25/2028	1FM
76110V-MK-1	RFMS2 2003-HI1 M3 MEZ,STEP		06/01/2015	MBS PAYDOWN		81,175	81,175	81,154	81,165		11		11		81,175				2,392	04/25/2028	1FM
76110V-MS-4	RFMS2 2003-HS2 A14 STEP,AFC,SEQ,AS		06/25/2015	MBS PAYDOWN		142,243	142,243	137,448	141,682		561		561		142,243				2,708	07/25/2033	1FM
76110V-NH-7	RFMS2 2003-HI2 M2 MEZ,STEP		06/01/2015	MBS PAYDOWN		53,336	53,336	53,321	53,335		2		2		53,336				1,278	07/25/2028	1FM
76110V-NJ-3	RFMS2 2003-HI2 M3 MEZ,STEP		06/01/2015	MBS PAYDOWN		227,249	227,249	227,183	227,231		17		17		227,249				6,165	07/25/2028	3FM
76110V-NQ-7	RFMS2 2003-HI3 A15 STEP,SEQ		06/01/2015	MBS PAYDOWN		96,305	96,305	96,295	96,304		1		1		96,305				2,432	10/25/2033	1FM
76110V-PD-4	RFMS2 2003-HI4 A15 STEP,SEQ		06/01/2015	MBS PAYDOWN		129,265	129,265	129,186	129,257		8		8		129,265				3,400	02/25/2029	1FM
76110V-PJ-1	RFMS2 2003-HI4 M3 MEZ,STEP		06/01/2015	MBS PAYDOWN		37,078	37,078	37,069	37,166		(89)		(89)		37,078				1,072	02/25/2029	1FM
76110V-PR-3	RFMS2 2004-HI1 A5 STEPPED RATE BOND		06/01/2015	MBS PAYDOWN		526,924	526,924	526,600	526,806		117		117		526,924				12,115	04/25/2029	1FM
76110V-RJ-9	RFMS2 2005-HI2 A5 STEP,SEQ		06/01/2015	MBS PAYDOWN		666,976	666,976	666,639	666,903		73		73		666,976				13,958	05/25/2035	1FM
76110W-2G-0	RASC 2005-EMX2 M1 MEZ,FLT,STEP,AFC,IRC		05/25/2015	MBS PAYDOWN		353,705	353,705	304,297	321,468		32,237		32,237		353,705				818	07/25/2035	1FM
76110W-FW-1	RASC 1999-RS1 AI3 AFC,SEQ		06/01/2015	MBS PAYDOWN		167,321	167,321	166,537	167,271		50		50		167,321				5,365	10/25/2029	1FM
76110W-QA-7	RASC 2002-KS8 A5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		271,737	325,657	325,489	314,112		(1,602)		(1,602)		312,510		(40,773)	(40,773)	8,188	12/25/2032	1FM
76110W-QQ-2	RASC 2003-KS2 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		30,766	30,766	30,309	30,762		4		4		30,766				718	04/25/2033	1FM
76110W-RP-3	RASC 2003-KS4 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		200,198	200,198	200,109	200,195		3		3		200,198				4,406	06/25/2033	1FM
76110W-SF-4	RASC 2003-KS5 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		509,420	509,420	492,864	508,343		1,077		1,077		509,420				9,943	07/25/2033	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		659,184	659,184	655,145	659,157		27		27		659,184				14,907	09/25/2033	1FM
76110W-TS-5	RASC 2003-KS8 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		828,134	828,134	827,670	828,112		23		23		828,134				18,005	10/25/2033	1FM
76110W-UL-8	RASC 2003-KS9 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		389,316	389,316	384,680	389,757		(441)		(441)		389,316				9,099	11/25/2033	1FM
76110W-UM-6	RASC 2003-KS9 AI6 AFC,NAS		06/01/2015	MBS PAYDOWN		135,100	135,100	133,311	133,220		1,880		1,880		135,100				2,734	11/25/2033	1FM
76110W-VP-8	RASC 2003-KS11 AI5 STEP,AS		06/01/2015	MBS PAYDOWN		177,296	177,296	177,200	177,295		2		2		177,296				4,156	01/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76110W-VT-0	RASC 2003-KS11 MI3 MEZ,AFC,NAS		06/01/2015	MBS PAYDOWN		14,205	14,205	14,204	14,279		(75)		(75)		14,205				395	01/25/2034	1FM
76110W-VV-5	RASC 2003-KS11 MI11 MEZ,FLT,STEP,IRC,NAS		06/25/2015	MBS PAYDOWN		141,973	141,973	125,123	140,942		1,031		1,031		141,973				641	01/25/2034	1FM
76110W-WN-2	RASC 2004-KS2 M21 MEZ,FLT,STEP,IRC,NAS		06/25/2015	MBS PAYDOWN		61,427	61,427	50,965	60,910		518		518		61,427				239	03/25/2034	1FM
76110W-XR-2	RASC 2004-KS4 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN			1,624	1,427	1,388		(5)		(5)		1,383		(1,383)	(1,383)	42	05/25/2034	1FM
761118-AE-8	RALI 2005-QS7 A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		565,176	565,176	486,299	566,259		(1,083)		(1,083)		565,176				13,909	06/25/2035	1FM
761118-CZ-9	RALI 2005-QS10 3A3 NON-ACCELERATED SECUR		06/01/2015	MBS PAYDOWN		162,288	213,016	209,554	201,463		(927)		(927)		200,536		(38,248)	(38,248)	5,153	08/25/2035	1FM
761118-DN-5	RALI 2005-QS12 A1 FLT,IRC,AD,SSNR,AS		06/25/2015	MBS PAYDOWN		141,420	174,454	109,688	159,054		2,991		2,991		162,045		(20,625)	(20,625)	530	08/25/2035	1FM
761118-DR-6	RALI 2005-QS12 A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		170,950	210,883	172,792	199,037		(872)		(872)		198,165		(27,215)	(27,215)	5,232	08/25/2035	1FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		237,067	295,052	287,123	282,492		(1,197)		(1,197)		281,295		(44,228)	(44,228)	7,426	12/25/2035	1FM
76111J-2X-1	RFMSI 2003-S7 A5 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,504,567	1,504,567	1,512,560	1,504,567						1,504,567				36,017	05/25/2033	1FM
76111J-2Z-6	RFMSI 2003-S7 A7 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		508,804	508,804	513,257	508,804						508,804				12,180	05/25/2033	1FM
76111X-C7-6	RFMSI 2005-S8 A3 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		898,627	898,627	783,210	901,300		(2,673)		(2,673)		898,627				19,695	11/25/2035	1FM
76111X-CP-6	RFMSI 2003-S19 A9 SEQ,AS		06/01/2015	MBS PAYDOWN		1,531,649	1,531,649	1,400,861	1,531,642		8		8		1,531,649				32,655	10/25/2033	1FM
76111X-E9-0	RFMSI 2005-S9 A9 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		558,647	558,647	521,287	560,812		(2,165)		(2,165)		558,647				12,358	12/25/2035	1FM
76111X-FD-0	RFMSI 2004-S1 A7 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		1,047,935	1,047,935	926,112	1,047,657		278		278		1,047,935				22,397	02/25/2034	1FM
76111X-HA-4	RFMSI 2004-S4 1A3 RTL,AS		06/01/2015	MBS PAYDOWN		705,000	705,000	663,361	704,342		658		658		705,000				15,952	04/25/2034	1FM
76111X-JW-4	RFMSI 2004-S5 1A10 Z,AS		06/01/2015	MBS PAYDOWN		2,789,975	2,789,975	2,299,114	2,789,487		488		488		2,789,975				61,686	05/25/2034	1FM
76111X-N9-0	RFMSI 2006-S3 A3 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		258,505	274,106	229,649	265,587		2,874		2,874		268,461		(9,955)	(9,955)	6,696	03/25/2036	1FM
76111X-NZ-2	RFMSI 2004-S8 A9 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		856,560	856,560	788,838	856,504		56		56		856,560				17,676	09/25/2034	1FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR,NAS		06/01/2015	MBS PAYDOWN		839,263	839,263	843,984	839,278		(15)		(15)		839,263				18,539	12/25/2034	1FM
76111X-TR-4	RFMSI 2005-S2 A2 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,132,574	1,132,574	1,128,813	1,132,222		352		352		1,132,574				28,402	03/25/2035	1FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR,AS		06/01/2015	MBS PAYDOWN		105,534	108,856	88,173	107,551		634		634		108,184		(2,650)	(2,650)	1,253	09/25/2035	1FM
76112B-AE-0	RAMP 2004-RS8 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		447,860	447,860	447,816	447,860						447,860				11,205	08/25/2034	1FM
76112B-AY-6	RAMP 2004-RZ3 AI4 AFC,SEQ,AS		06/01/2015	MBS PAYDOWN		99,229	99,229	99,229	99,229						99,229				1,852	05/25/2033	1FM
76112B-DT-4	RAMP 2004-RS10 AI5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		315,108	315,108	315,089	315,108						315,108				6,961	10/25/2034	1FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR,NAS		06/25/2015	MBS PAYDOWN		444,038	444,038	445,703	444,047		(9)		(9)		444,038				10,067	09/25/2034	1FM
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR,SSNR,AS		06/19/2015	MBS PAYDOWN		314,211	314,211	267,864	313,888		322		322		314,211				3,857	09/19/2035	1FM
76112B-YU-8	RAMP 2005-EFC3 M2 MEZ,FLT,STEP,AFC,IRC		06/25/2015	MBS PAYDOWN		1,096,871	1,096,871	855,559	1,080,255		16,616		16,616		1,096,871				3,002	08/25/2035	1FM
76113A-AF-8	RASC 2006-KS1 A4 FLT,STEP		06/25/2015	MBS PAYDOWN		2,058,038	2,058,038	1,430,336	2,018,356		39,682		39,682		2,058,038				4,214	02/25/2036	1FM
76113G-AA-6	RESIF 2005-C B3 SUB,FLT	E	06/10/2015	MBS PAYDOWN		19,041	231,781	49,784	47,810		(43)		(43)		47,767		(28,726)	(28,726)	664	09/10/2037	6FM
76114D-AE-4	RAST 2006-A15 A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		376,277	489,987	497,949	445,772		(4,853)		(4,853)		440,919		(64,642)	(64,642)	13,880	01/25/2037	1FM
76126C-JN-3	RACERS 2001-12-E		05/13/2015	PRIOR YEAR INCOME															7,769	05/01/2014	6*
761713-BE-5	REYNOLDS AMERICAN INC COMPANY GUARNT		06/16/2015	VARIOUS		11,389,932	11,275,000	11,272,971			7		7		11,272,978		116,954	116,954	7,125	06/12/2020	2FE
761713-BF-2	REYNOLDS AMERICAN INC COMPANY GUARNT		06/16/2015	BARCLAYS CAPITAL INC - CORPORATES		14,426,700	14,250,000	14,230,193			48		48		14,230,241		196,459	196,459	11,083	06/12/2022	2FE
76200@-AA-4	RFC LEASE TRUST SERIES 2009-1 (SJU)		06/15/2015	SINKING FUND REDEMPTION		539,420	539,420	543,385	539,586		(166)		(166)		539,420				15,610	07/15/2024	1
76201*-AA-5	RFC LEASE TRUST SERIES 2009-1 (HP)		06/15/2015	SINKING FUND REDEMPTION		299,536	299,536	302,531	299,536						299,536				7,875	11/15/2024	2
762010-AE-6	RFMSI 2006-S4 A5 PAC(11),AS		06/01/2015	MBS PAYDOWN		201,513	223,356	201,021	219,828		(1,292)		(1,292)		218,537		(17,023)	(17,023)	5,817	04/25/2036	1FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST (PFG)		06/30/2015	SINKING FUND REDEMPTION		63,630	63,630	63,630	63,630						63,630				1,459	06/30/2025	2FE
77828#-AA-2	ROSS JUPITER ASSOCIATES, LLC (PHONAK)		06/08/2015	SINKING FUND REDEMPTION		92,555	92,555	92,555	92,555						92,555				2,875	11/08/2019	1
78108A-AE-4	UNITED RENTALS NORTH AM COMPANY GUARNT		04/30/2015	SECURITY CALLED at 100.000		4,806,000	4,806,000	5,318,640	5,118,211		(312,211)		(312,211)		4,806,000				500,253	02/01/2021	4FE
78404@-AA-4	SCP 2001PE LLC (PERKINELMER INC.)		06/30/2015	SINKING FUND REDEMPTION		172,496	172,496	172,496	172,496						172,496				5,568	11/30/2022	2
78409@-AA-9	SDALLAS TX REALTY LLC (ALLSTATE)		06/10/2015	VARIOUS		21,009	21,009	20,982	20,982						20,982		27	27	655	01/01/2025	1
78417#-AA-7	SFORT WORTH TX REALTY LLC (ALLSTATE)		06/10/2015	SINKING FUND REDEMPTION		18,212	18,212	18,212	18,212						18,212				534	01/01/2025	1
78442G-HU-3	SLMA 2003-9 A4 FLOATING RATE BOND		06/15/2015	MBS PAYDOWN		358,182	358,182	356,000	355,799		2,383		2,383		358,182				825	03/15/2019	1FE
78443*-AL-5	SLBP HOLDINGS CORPORATION		05/14/2015	VARIOUS		31,189,902	27,804,930	28,041,272	27,804,930						27,804,930		3,384,972	3,384,972	1,056,587	06/30/2018	2FE
78443*-AM-3	SLBP HOLDINGS CORPORATION		05/14/2015	VARIOUS		9,303,688	7,944,266	7,693,227	7,792,073						7,792,073		1,511,616	1,511,616	305,854	06/30/2020	2FE
78443C-AD-6	SLMA 2002-A C SUB,FLT		06/15/2015	MBS PAYDOWN		87,670	87,670	87,670	87,670						87,670				867	12/16/2030	1FE
78469#-AA-4	SRA EXCHANGE ONE LLC (LOWE'S)		06/10/2015	SINKING FUND REDEMPTION		240,964	240,964	240,964	240,964						240,964				5,716	03/10/2029	1
78473W-AF-0	STARM 2007-4 3A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		563,449	589,851	539,898	600,366		(13,489)		(13,489)		586,877		(23,428)	(23,428)	7,356	10/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78487Y-AA-1	SVOVM 2010-AA A SEQUENTIAL PAYER		06/22/2015	MBS PAYDOWN		1,121,757	1,121,757	1,121,749	1,121,056		701		701		1,121,757				16,842	07/20/2027	1FE
78517@-AA-8	SABI2 TRUST		06/01/2015	SINKING FUND REDEMPTION		1,046,429	1,046,429	1,046,429	1,046,429						1,046,429				29,060	09/01/2016	2
78825#-AA-3	ST CLAIR RE DEV (WAL MART		06/10/2015	SINKING FUND REDEMPTION		147,039	147,039	147,039	147,039						147,039				4,545	04/10/2021	2
79548K-JE-9	SBM7 1993-9 A2 CSTR,AS		06/01/2015	MBS PAYDOWN		3,958	3,958	4,025	3,958						3,958				119	01/25/2024	1FM
79548K-JF-6	SBM7 1993-9 B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		1,070	1,070	1,105	1,070						1,070				32	01/25/2024	1FM
79548K-JG-4	SBM7 1993-9 B2 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		535	535	545	535						535				16	01/25/2024	1FM
79548K-JH-2	SBM7 1993-9 B3 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		321	321	138									321	321	10	01/25/2024	1FM
79548K-JJ-8	SBM7 1993-9 B4 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		342	342	160									342	342	10	01/25/2024	1FM
79548K-JK-5	SBM7 1993-9 B5 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		193	193	78									193	193	6	01/25/2024	1FM
79548K-XX-1	SBM7 1997-LB6 A5 SEQ,AS		06/01/2015	MBS PAYDOWN		2,993	2,993	2,821	2,991		2		2		2,993				87	12/25/2027	1FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB,NAS		06/01/2015	MBS PAYDOWN		34,824	34,824	33,670	34,811		12		12		34,824				980	12/25/2027	1FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ,AS		06/01/2015	MBS PAYDOWN		26,933	26,933	26,929	26,933						26,933				904	06/25/2028	2FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ,STEP		06/15/2015	MBS PAYDOWN		42,540	42,540	42,540	42,440		100		100		42,540				1,110	08/25/2031	1FM
79622@-AA-8	SAN ANTONIO SSA LEASE BACKED PASS THRU T		06/15/2015	SINKING FUND REDEMPTION		134,805	134,805	134,805	134,805						134,805				2,614	12/15/2019	1
79722#-AA-5	SAN DIEGO PADRES BALLPARK FUNDING, LLC D		04/15/2015	SINKING FUND REDEMPTION		881,875	881,875	881,875	881,875						881,875				38,670	07/15/2025	2
79722#-AB-3	SAN DIEGO PADRES BALLPARK FUNDING		04/15/2015	SINKING FUND REDEMPTION		114,125	114,125	114,125	114,125						114,125				4,051	07/15/2025	2
80007P-AN-9	SANDRIDGE ENERGY INC COMPANY GUARNT		04/29/2015	VARIOUS		6,370,863	9,500,000	9,948,607	9,789,932		(15,029)	2,839,903	(2,854,932)		6,935,000		(564,138)	(564,138)	442,319	03/15/2021	5FE
80281A-AE-9	SDART 2012-1 C SUBORDINATED BOND		06/15/2015	MBS PAYDOWN		10,675,739	10,675,739	10,674,535	10,661,001		14,738		14,738		10,675,739				166,304	11/15/2017	1FE
80283C-AD-5	SDART 2012-6 B SUBORDINATED BOND		06/15/2015	MBS PAYDOWN		2,086,492	2,086,492	2,086,244	2,085,438		1,053		1,053		2,086,492				11,413	05/15/2017	1FE
805564-FK-2	SAST 2000-1 MF2 MEZ,STEP,AFC,NAS		06/01/2015	MBS PAYDOWN		133,728	133,728	133,728	133,728						133,728				4,276	02/25/2030	1FM
805564-LV-1	SAST 2002-2 AF6 STEP,AFC,NAS		06/01/2015	MBS PAYDOWN		8,774	8,774	8,620	8,768		6		6		8,774				183	11/25/2030	1FM
805564-PA-3	SAST 2003-3 AF5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		222,053	222,053	222,053	222,053						222,053				4,374	12/25/2033	1FM
80585#-AA-9	SBLUE ISLAND IL REALTY LLC (ALLSTATE)		06/10/2015	SINKING FUND REDEMPTION		17,172	17,172	17,172	17,172						17,172				513	04/01/2025	1
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIO COMPANY ASSE		06/30/2015	SINKING FUND REDEMPTION		195,000	195,000	194,025	194,197		803		803		195,000				7,445	10/18/2020	3FE
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1-2003 (WAL		06/10/2015	SINKING FUND REDEMPTION		139,722	139,722	144,689	139,825		(104)		(104)		139,722				3,404	07/10/2029	2
81375W-BN-5	SABR 2004-OP2 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		124,254	124,254	107,299	123,236		1,018		1,018		124,254				613	08/25/2034	1FM
81375W-EF-9	SABR 2005-FR2 M2 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		406,613	406,613	317,413	398,847		7,767		7,767		406,613				1,811	03/25/2035	1FM
81375W-GE-0	SABR 2005-HE1 A3C FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		333,289	333,289	299,046	328,726		4,562		4,562		333,289				1,064	10/25/2035	1FM
81375W-HJ-8	CBASS 2006-CB1 AF3 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		58,947	58,947	58,947	58,995		(47)		(47)		58,947				905	01/25/2036	1FM
81375W-HK-5	CBASS 2006-CB1 AF4 STEP,AFC,NAS		06/01/2015	MBS PAYDOWN		15,708	15,708	15,707	15,717		(10)		(10)		15,708				241	01/25/2036	1FM
81519*-AA-2	SED-GRAY, LLC (WALGREEN)		06/15/2015	SINKING FUND REDEMPTION		37,434	37,434	37,434	37,434						37,434				1,007	06/15/2028	2
81690*-AA-3	SENCO BRANDS, INC.		05/05/2015	SINKING FUND REDEMPTION		698,297	698,297	698,297	698,297						698,297				22,172	12/26/2018	4
81744F-DW-4	SEMT 2004-9 A2 FLT,STEP,AFC		06/22/2015	MBS PAYDOWN		261,327	261,327	204,652	258,297		3,030		3,030		261,327				1,132	10/20/2034	1FM
81744N-AA-8	SEMT 2012-6 A1 CSTR,AFC		06/01/2015	MBS PAYDOWN		11,588	11,588	11,841	11,593		(5)		(5)		11,588				111	12/25/2042	1FM
81783R-AA-1	SFFIN 2013-1A A SEQUENTIAL PAYER		04/25/2015	MBS PAYDOWN		349,967	349,967	349,967	349,967						349,967				6,964	01/25/2044	1FE
82650A-AB-4	SRFC 2012-3A B SUBORDINATED BOND		06/22/2015	MBS PAYDOWN		601,666	601,666	601,511	600,813		853		853		601,666				6,544	08/20/2029	3AM
82651N-AA-7	SRFC 2010-3A A SEQUENTIAL PAYER		06/22/2015	MBS PAYDOWN		686,273	686,273	686,282	685,084		1,189		1,189		686,273				10,020	11/20/2025	1FE
82651R-AB-6	SRFC 2011-1A B SUBORDINATED BOND		06/22/2015	MBS PAYDOWN		288,262	288,262	288,185	287,614		648		648		288,262				5,024	04/20/2026	3AM
82651T-AA-4	SRFC 2011-2A A SEQUENTIAL PAYER		06/22/2015	MBS PAYDOWN		274,099	274,099	274,051	273,623		476		476		274,099				3,696	05/20/2028	1FE
82651T-AB-2	SRFC 2011-2A B SUBORDINATED BOND		06/22/2015	MBS PAYDOWN		376,886	376,886	376,884	376,033		852		852		376,886				6,625	05/20/2028	3AM
82651X-AA-5	SRFC 2011-3A A SEQUENTIAL PAYER		06/22/2015	MBS PAYDOWN		736,749	736,749	736,604	735,426		1,324		1,324		736,749				10,282	07/20/2028	1FE
82651X-AB-3	SRFC 2011-3A B SUBORDINATED BOND		06/22/2015	MBS PAYDOWN		196,466	196,466	196,460	196,010		456		456		196,466				3,547	07/20/2028	3AM
82670M-AB-4	SIGNODE INDUSTRIAL GROUP COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		1,481,482	1,481,482	1,478,348	1,476,608		4,874		4,874		1,481,482				21,935	05/01/2021	4FE
82817*-AA-9	SILVER SPRING METRO CENTER III (GSA NOAA		06/05/2015	SINKING FUND REDEMPTION		380,773	380,773	380,773	380,773						380,773				6,047	12/05/2028	1
82817@-AA-7	SILVER SPRING METRO CENTER IV (GSA NOAA		06/05/2015	SINKING FUND REDEMPTION		171,624	171,624	171,624	171,624						171,624				2,783	12/05/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY DST (CARGI		06/10/2015	SINKING FUND REDEMPTION		110,549	110,549	110,549	110,549						110,549				1,986	12/31/2036	1
83133#-AA-0	SLEWISVILLE TX REALTY LP (ALLSTATE)		06/10/2015	SINKING FUND REDEMPTION		20,581	20,581	20,581	20,581						20,581				620	04/01/2025	1
83417B-AA-6	SOCTY 2013-1 A SEQUENTIAL PAYER		06/22/2015	MBS PAYDOWN		227,341	227,341	237,612	227,602		(261)		(261)		227,341				4,593	11/20/2038	3AM
83417E-AA-0	SOCTY 2014-1 A SEQUENTIAL PAYER		06/22/2015	MBS PAYDOWN		235,390	235,390	244,198	235,813		(423)		(423)		235,390				4,519	04/20/2044	3AM
83420L-AB-7	SOLENIS INTERNATIONAL LP COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		30,900	30,900	30,933	25,930		(48)		(48)		30,900				556	07/31/2021	4FE
83436Y-AB-1	SOLST 2003-3A A2 FLT CDO ABS-MBS	E	06/15/2015	MBS PAYDOWN		450,744	450,744	220,865			450,744		450,744		450,744				3,089	09/15/2033	1AM
83578B-AE-3	ELLUCIAN INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		123,579	123,579	122,964	123,373		205		205		123,579				2,485	07/19/2018	4FE
84163*-AG-2	SOUTHEASTERN CONTAINER		06/19/2015	SINKING FUND REDEMPTION		3,888,889	3,888,889	3,888,889	3,888,889						3,888,889				102,278	12/19/2015	1
842400-EU-3	SOUTHERN CAL EDISON 1ST REF MORT		04/01/2015	MATURITY		15,000,000	15,000,000	14,948,700	14,998,896		1,104		1,104		15,000,000				348,750	04/01/2015	1FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOPERATIVE A		06/15/2015	SINKING FUND REDEMPTION		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				41,071	06/15/2040	2
843590-BL-3	SPSAC 1997-2 A4 SEQ,AS		06/25/2015	MBS PAYDOWN		16,796	16,796	16,796	16,796						16,796				521	05/25/2027	1FM
84473@-AB-6	SOUTHTRUST MOBILE SRVCES FUNDNG 96-1-A2		06/25/2015	MBS PAYDOWN		431,216	431,216	429,016	429,059		2,157		2,157		431,216				13,291	12/31/2026	2AM
84604C-AE-7	SBHEL 2000-1 A5 SEQ,AS		06/01/2015	MBS PAYDOWN		75,856	75,856	75,821	75,136		721		721		75,856				2,309	12/25/2030	1FM
84751P-AX-7	SURF 2003-BC3 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		78,805	78,805	75,210	78,536		269		269		78,805				377	08/25/2034	1FM
84751P-HU-6	SURF 2005-BC4 A2C FLT,STEP		06/25/2015	MBS PAYDOWN		111,691	111,691	95,810	110,790		901		901		111,691				267	09/25/2036	1FM
847788-AS-5	SPEEDWAY MOTORSPORTS INC COMPANY GUARNT		06/17/2015	EXCHANGE OF 144A TO 144		15,358,803	15,330,000	15,360,000			(1,197)		(1,197)		15,358,803					02/01/2023	3FE
84850X-AB-8	SPIN HOLDCO INC COMPANY ASSETS,		06/30/2015	VARIOUS		16,586	16,586	16,555			24		24		16,586				2,868	11/08/2019	4FE
848609-AA-1	SPIRITS OF ST LOUIS BSKTBALL CLUB SENIOR		06/30/2015	VARIOUS		96,886	96,886	97,032	96,888		(2)		(2)		96,886				3,214	03/29/2033	2FE
84862#-AA-5	SPLANO TX REALTY LIMITED PARTNERSHIP (AL		06/10/2015	SINKING FUND REDEMPTION		21,842	21,842	21,842	21,842						21,842				649	03/01/2025	1
85136#-AA-2	SPRINGFIELD SSA LEASE-BACKED PASS THRU T		06/15/2015	SINKING FUND REDEMPTION		50,302	50,302	50,302	50,302						50,302				839	06/15/2022	1
854316-AC-0	STANE 2006-1A A1B FLT CDO-CF-CLO-HY	E	04/15/2015	MBS PAYDOWN		1,888,152	1,888,152	1,871,971	1,863,315		24,837		24,837		1,888,152				5,554	07/15/2018	1FE
854316-AE-6	STANE 2006-1A B MEZ,FLT CDO-CF-CLO-HY	E	04/15/2015	MBS PAYDOWN		6,500,000	6,500,000	6,416,183	6,468,149		31,851		31,851		6,500,000				21,091	07/15/2018	1FE
855541-AD-0	STARM 2007-S1 4A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		1,459,937	1,459,937	1,327,630	1,458,507		1,430		1,430		1,459,937				15,819	01/25/2037	1FM
85755U-AG-6	STATER BROS MARKETS COMPANY ASSETS,		05/14/2015	SINKING FUND REDEMPTION		12,761,922	12,761,922	12,777,875	12,780,796		(18,874)		(18,874)		12,761,922				326,239	05/12/2021	4FE
858119-BA-7	STEEL DYNAMICS INC COMPANY GUARNT		05/07/2015	EXCHANGE OF 144A TO 144		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				143,785	10/01/2021	3FE
85932#-AA-8	STERLING-GRAND PRAIRIE TX, LLC (ALLSTATE		06/10/2015	SINKING FUND REDEMPTION		19,976	19,976	19,976	19,976						19,976				569	09/10/2024	1
85936@-AA-6	STERLING-IRVING TX, LLC (ALLSTATE)		06/10/2015	SINKING FUND REDEMPTION		19,702	19,702	19,702	19,702						19,702				559	09/10/2024	1
85939#-AA-1	STERLING-MADISON HEIGHTS MI, LLC (ALLSTA		06/15/2015	SINKING FUND REDEMPTION		23,213	23,213	23,213	23,213						23,213				549	09/30/2025	1
85948#-AA-0	STERLING-TAMPA FL, LLC (ALLST CORPORATE		06/01/2015	SINKING FUND REDEMPTION		21,104	21,104	21,104	21,104						21,104				615	12/01/2024	1
85951@-AA-6	STERLING-SARASOTA FL, LLC (ALLSTATE)		06/10/2015	SINKING FUND REDEMPTION		21,925	21,925	21,925	21,925						21,925				660	07/10/2025	1
85960#-AA-3	STERLING-TAMPA FL, LLC (ALLSTATE)		06/01/2015	SINKING FUND REDEMPTION		20,535	20,535	20,535	20,535						20,535				589	10/01/2024	1
85962#-AA-1	STERLING-THORNTON CO, LLC (ALLSTATE)		06/10/2015	SINKING FUND REDEMPTION		23,424	23,424	23,424	23,424						23,424				705	04/01/2025	1
86336D-AA-3	RROW 2004-1A A		04/20/2015	MBS PAYDOWN		674,197	674,197	674,197	674,197						674,197				25,114	04/20/2024	2AM
863579-MK-1	SARM 2005-6XS A4 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		271,616	271,616	197,176	271,470		146		146		271,616				894	03/25/2035	1FM
863579-Q4-3	SARM 2006-1 6A1 CSTR,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		82,000	149,779	101,850	123,827		52		52		123,879		(41,880)	(41,880)	1,323	02/25/2036	1FM
86358E-A8-9	SAIL 2006-1 A3 FLT,STEP		06/25/2015	MBS PAYDOWN		1,472,399	1,472,399	1,244,177	1,443,092		29,307		29,307		1,472,399				2,307	01/25/2036	1FM
86358E-RA-6	SAIL 2005-2 M1 MEZ,FLT,STEP		06/25/2015	MBS PAYDOWN		1,172,697	1,172,697	961,612	1,147,054		25,643		25,643		1,172,697				4,303	03/25/2035	1FM
86358E-RV-0	SAIL 2005-3 M1 MEZ,FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		1,699,476	1,699,476	1,085,540	1,670,091		29,385		29,385		1,699,476				5,446	04/25/2035	1FM
86358E-WB-8	SAIL 2005-7 A5 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		823,038	823,038	732,029	803,876		19,162		19,162		823,038				2,360	08/25/2035	1FM
86358H-NF-2	SAMI 2002-3 CC CLASS HAS COMPONENTS		06/01/2015	MBS PAYDOWN		30	30	30	30						30					07/28/2028	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86358R-XZ-5	SASC 2002-AL1 A3 AS,CPT,SEQ		06/01/2015	MBS PAYDOWN		35,036	35,036	31,012	35,006		30		30		35,036				491	02/25/2032	4AM
86359A-3X-9	SASC 2003-30 1A1 PT,AS		06/01/2015	MBS PAYDOWN		118,912	118,912	112,985	118,881		31		31		118,912				2,938	10/25/2033	1FM
86359B-2D-2	SASC 2005-2XS 1A3 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		1,990,675	1,990,675	1,990,052	1,990,465		210		210		1,990,675				40,804	02/25/2035	1FM
86359B-2H-3	SASC 2005-2XS 2A1 XRESET,FTV,FLT,DLY,AS		06/01/2015	MBS PAYDOWN		62,551	62,551	62,551	62,551						62,551				187	02/25/2035	1FM
86359B-5H-0	SASC 2005-4XS 3A5 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		2,328,421	2,328,421	2,326,965	2,328,281		140		140		2,328,421				43,554	03/25/2035	1FM
86359B-7H-8	SASC 2005-7XS 1A3 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		1,596,730	1,596,730	1,596,481	1,596,719		11		11		1,596,730				40,278	04/25/2035	1FM
86359B-FF-3	SASC 2003-38 B1 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN		412,110	412,110	419,322	412,767		(657)		(657)		412,110				10,147	01/25/2034	3FM
86359B-FG-1	SASC 2003-38 B2 SUB,CSTR,NAS		06/01/2015	MBS PAYDOWN			289,163	289,117	5,596		(3,898)		(3,898)		1,698		(1,698)	(1,698)	4,970	01/25/2034	1FM
86359D-DY-0	SASC 2005-11H A2 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		775,950	775,950	735,697	769,075		6,875		6,875		775,950				16,106	06/25/2035	1FM
86359D-EM-5	SASC 2005-9XS 1A3A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		1,061,419	1,061,419	1,061,087	1,061,401		18		18		1,061,419				22,584	06/25/2035	1FM
86359D-JL-2	SASC 2005-14 1A1 FLT,IRC,SSNR,AS		06/25/2015	MBS PAYDOWN		426,014	426,014	388,205	423,230		2,784		2,784		426,014				894	07/25/2035	2FM
86359D-LK-1	SASC 2005-WF3 A3 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		1,243,772	1,243,772	987,244	1,234,271		9,501		9,501		1,243,772				2,702	07/25/2035	1FM
86359D-MN-4	LXS 2005-2 1A1 FLT,STEP,SSNR,AS		06/25/2015	MBS PAYDOWN		1,511,501	1,511,501	1,443,288	1,504,581		6,920		6,920		1,511,501				4,649	08/25/2035	1FM
86359D-MX-2	LXS 2005-2 2A3A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		803,801	803,801	803,550	805,044		(1,243)		(1,243)		803,801				17,007	08/25/2035	1FM
86359D-PP-6	SASC 2005-S5 M1 MEZ,STEP,AFC		06/01/2015	MBS PAYDOWN		963,309	963,309	922,669	947,121		16,188		16,188		963,309				21,593	08/25/2035	1FM
86359D-QL-4	SASC 2005-16 1A2 SEQ,SSNR,AS		06/25/2015	MBS PAYDOWN		282,914	282,914	283,710	284,398		(1,484)		(1,484)		282,914				6,183	09/25/2035	1FM
86359D-VC-8	SASC 2005-OPT1 A2 FLT,STEP,SEQ		06/25/2015	MBS PAYDOWN		1,661,244	1,661,244	1,278,319	1,651,095		10,149		10,149		1,661,244				2,658	11/25/2035	1FM
86359D-ZF-7	LBSBC 2006-1A 3A3 AFC,SEQ		06/25/2015	MBS PAYDOWN		190,006	190,006	189,962	189,849		157		157		190,006				3,460	04/25/2031	1FE
86365D-AC-3	SASC 2007-BC4 A3 FLT,STEP,IRC,SSNR		06/25/2015	MBS PAYDOWN		67,535	67,535	63,123	66,794		740		740		67,535				118	11/25/2037	1FM
86365J-AA-4	SAPS 2012-1A A PRINCIPAL ONLY CLASS CDO-	E	04/21/2015	MBS PAYDOWN		125,874	125,874	125,874	125,874						125,874					08/18/2025	1FE
86764P-AE-9	SUNOCO INC COMPANY GUARNT		04/15/2015	MATURITY		20,000,000	20,000,000	19,885,800	19,996,166		3,834		3,834		20,000,000				962,500	04/15/2015	2FE
86881V-AB-0	SURGICAL SPECIALTIES CORPORATION, INC		06/30/2015	SINKING FUND REDEMPTION		236,656	236,656	234,447	235,476		1,181		1,181		236,656				7,024	08/21/2018	5FE
872227-AG-8	TBW 2007-2 A4A STEP,AFC,AS		06/01/2015	MBS PAYDOWN		337,543	337,543	336,089	337,543						337,543				8,338	07/25/2037	4FM
87222P-AE-3	TBW 2006-6 A4 STEP,AFC,IRC,AS		06/01/2015	MBS PAYDOWN		599,821	599,821	599,567	598,542		1,280		1,280		599,821				14,073	01/25/2037	1FM
87264M-AB-5	TRW AUTOMOTIVE INC COMPANY GUARNT		06/30/2015	SECURITY CALLED at 100.000		5,000,000	5,000,000	5,569,375	5,243,007		(243,007)		(243,007)		5,000,000				801,599	03/15/2017	3FE
87264M-AK-5	TRW AUTOMOTIVE INC COMPANY GUARNT		06/26/2015	TENDER OFFER FOR SECURITY		30,552,500	30,250,000	30,121,810	30,133,608		5,211		5,211		30,138,819		413,681	413,681	766,543	12/01/2023	3FE
87307*-AA-5	TTI BOXCAR 2000-I TRUST (PEPSICO)		05/30/2015	SINKING FUND REDEMPTION		32,877	32,877	32,877	32,877						32,877				1,243	11/30/2019	1
87316Y-AC-5	ONCOR 2004-1 A3 SEQUENTIAL PAYER		05/15/2015	MBS PAYDOWN		1,346,074	1,346,074	1,340,807	1,343,276		2,798		2,798		1,346,074				35,604	05/15/2018	1FE
875127-B#-8	TAMPA ELECTRIC CO.		04/11/2015	SINKING FUND REDEMPTION		20,666,666	20,666,666	20,666,666	20,666,666						20,666,666				315,741	04/11/2016	2FE
878091-AN-7	TIAA 2001-C1A X IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				98,879	31,683		(31,683)		(31,683)						20,699	06/19/2033	5*
88017#-AA-0	TEMPLE TX STATUTORY TRUST (PFG)		06/30/2015	SINKING FUND REDEMPTION		59,643	59,643	59,643	59,643						59,643				1,368	06/30/2025	2FE
881561-2F-0	TMTS 2006-5 1A2B FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		405,137	405,137	349,937			1,558		1,558		405,137				306	07/25/2037	1FM
881561-ZF-4	TMTS 2005-16HE AV2 FLT,STEP,IRC,AS		06/25/2015	MBS PAYDOWN		386,785	386,785	268,816	379,973		6,813		6,813		386,785				1,062	09/25/2036	1FM
882440-AS-9	TEXAS GAS TRANSMISSION SR UNSECURED		06/01/2015	MATURITY		26,910,000	26,910,000	25,923,394	26,864,593		45,407		45,407		26,910,000				618,930	06/01/2015	2FE
883556-AS-1	THERMO FISHER SCIENTIFIC SR UNSECURED		05/01/2015	MATURITY		1,625,000	1,625,000	1,618,289	1,624,548		452		452		1,625,000				26,000	05/01/2015	2FE
885220-EE-9	TIMST 2003-5 4A CSTR,PT,AS		06/01/2015	MBS PAYDOWN		122,513	122,513	122,667	122,513						122,513				1,097	10/25/2043	1FM
88522E-AC-7	TIMST 2007-1 A2B MR,FLT,CMPLX,AFC,IRC,SSN		06/25/2015	MBS PAYDOWN		586,711	586,711	524,557	585,176		1,535		1,535		586,711				4,428	03/25/2037	1FM
88576V-AA-8	HENDR 2008-3A A1 SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		18,694	18,694	24,513	18,874		(180)		(180)		18,694				597	06/15/2045	1FE
88576X-AA-4	HENDR 2010-1A A SEQUENTIAL PAYER		06/15/2015	MBS PAYDOWN		57,304	57,304	66,380	57,577		(273)		(273)		57,304				1,318	07/15/2059	1FE
887389-AH-7	TIMKEN CO SR UNSECURED		05/05/2015	EXCHANGE OF 144A TO 144		34,392,415	34,750,000	34,368,098	34,379,776		12,639		12,639		34,392,415				714,426	09/01/2024	2FE
889251-BP-8	TOLEDO-LUCAS COUNTY PORT AUTHORITY (DAIM		06/15/2015	SINKING FUND REDEMPTION		540,000	540,000	540,000	540,000						540,000				18,179	01/15/2016	1
89334G-AN-4	TRANSUNION LLC COMPANY ASSETS,		06/10/2015	EXCHANGE OF SECURITIES		40,218,750	40,218,750	40,118,203	40,219,376		(626)		(626)		40,218,750				683,719	04/09/2021	4FE
89334G-AP-9	TRANSUNION LLC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		101,563	101,563	101,563	101,563						101,563				296	04/09/2021	4FE
89364M-AX-2	TRANSDIGM INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		2,940,519	2,940,519	2,936,623	2,935,337		5,182		5,182		2,940,519				43,141	02/28/2020	3FE
89365N-AB-7	TRANSFIRST INC COMPANY ASSETS,		06/11/2015	EXCHANGE OF SECURITIES		14,000,283	14,037,818	14,007,139	14,004,205		(3,922)		(3,922)		14,000,283				343,147	11/12/2021	4FE
89365N-AF-8	TRANSFIRST INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		38,942	38,942	38,838	35,151		37		37		38,942				104	11/12/2021	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
89655#-AA-5	TRINITY POINT (WAL-MART)		06/15/2015	SINKING FUND REDEMPTION		249,171	249,171	249,171	249,171						249,171				7,284	03/15/2020	2
89655@-AA-7	TRINITY POINT 2 LTD (SAM'S)		06/15/2015	SINKING FUND REDEMPTION		147,321	147,321	147,321	147,321						147,321				4,356	07/15/2020	2
90213D-AA-3	UHAUL 2010-BT1A 1 SEQUENTIAL PAYER		06/25/2015	MBS PAYDOWN		630,050	630,050	636,259	629,187		863		863		630,050				13,211	10/25/2023	2FE
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY TRUST A		06/28/2015	SINKING FUND REDEMPTION		595,352	595,352	595,352							595,352				8,790	05/31/2029	1FE
90324*-AA-8	SWEPCO II		06/01/2015	SINKING FUND REDEMPTION		958,872	958,872	958,872	958,872						958,872				26,308	01/01/2017	2
90333W-AC-2	US BANK NA CINCINNATI SUBORDINATED		04/15/2015	MATURITY		20,000,000	20,000,000	19,951,000	19,998,825		1,175		1,175		20,000,000				480,000	04/15/2015	1FE
90338N-A*-4	US EXPRESS ENTERPRISES		04/14/2015	SINKING FUND REDEMPTION		1,271,163	1,271,163	1,258,452	1,266,138		5,025		5,025		1,271,163				77,593	05/30/2019	5
90362*-AA-1	UCONN LEASED BACK TRUST (UCONN)		06/15/2015	SINKING FUND REDEMPTION		1,056,365	1,056,365	1,056,365	934,661						1,056,365				20,934	03/15/2040	1
90366#-AA-3	USJ-IMECO HOLDING COMPANY LLC		06/30/2015	SINKING FUND REDEMPTION		37,500	37,500	37,313	37,266		234		234		37,500				1,320	04/16/2020	5*
906548-BZ-4	UNION ELECTRIC CO SR SECURED		04/01/2015	MATURITY		22,290,000	22,290,000	22,562,513	22,304,712		(14,712)		(14,712)		22,290,000				529,388	04/01/2015	1FE
907825-AA-1	UNION PACIFIC RR 2014-1 PASS THRU CERTS		05/14/2015	SINKING FUND REDEMPTION		515,967	515,967	515,967	515,967						515,967				8,325	05/14/2026	1FE
908594-AB-0	UNION TANK CAR COMPANY INC		06/01/2015	SINKING FUND REDEMPTION		3,181,818	3,181,818	3,181,818	3,181,818						3,181,818				89,727	06/01/2019	1
908594-AC-8	UNION TANK CAR COMPANY INC		05/15/2015	SINKING FUND REDEMPTION		1,818,182	1,818,182	1,818,182	1,818,182						1,818,182				42,818	05/15/2020	1
912877-X*-3	US TRUST CO OF NY/FIRST AMER NAT BANK		06/15/2015	SINKING FUND REDEMPTION		719,782	719,782	719,782	719,782						719,782				25,012	12/15/2020	2
91741*-AQ-6	PHH 1987-2		06/15/2015	MBS PAYDOWN		1,782	1,782	1,706	1,774		8		8		1,782				61	10/15/2017	6*
91741*-AT-0	PHH 1988-2		06/15/2015	MBS PAYDOWN		800	800	783	797		3		3		800				30	09/15/2018	6*
91741*-AV-5	PHH 1988-3		06/15/2015	MBS PAYDOWN		863	863	520	841	19	3		22		863				6	09/15/2018	6*
91802M-AA-8	UTILITY CONTRACT FUNDING BONDS		04/01/2015	SINKING FUND REDEMPTION		8,009,997	8,009,997	8,005,591	8,009,997						8,009,997				318,157	10/01/2016	2FE
91848*-AA-3	VA GREEN BAY LEASE FINANCE TRUST (VA GRE		06/15/2015	SINKING FUND REDEMPTION		225,927	225,927	225,927	225,927						225,927				4,219	03/15/2033	1
92178P-AF-4	VALT 2002-1 M1 MEZ,AFC		06/01/2015	MBS PAYDOWN		171,678	171,678	171,609	171,678						171,678				5,350	05/07/2032	1FE
921796-ME-5	VMF 2002-B A4 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		1,040,002	1,040,002	1,036,312	1,039,773		229		229		1,040,002				25,618	02/07/2026	1FE
921796-MP-0	VMF 2002-C A4 SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		616,521	616,521	616,260	616,521						616,521				17,067	08/07/2024	1FE
92279#-AA-5	VENTION MEDICAL, INC		06/30/2015	SINKING FUND REDEMPTION		25,000	25,000	25,000	25,000						25,000				877	12/31/2018	4
92550@-AA-7	RONKONKOMA REALTY VENTURE I, LLC (SUFFOL		06/15/2015	SINKING FUND REDEMPTION		258,842	258,842	258,842	258,842						258,842				6,961	08/31/2023	1
92857W-AE-0	VODAFONE GROUP PLC SR UNSECURED	F	06/02/2015	CITIGROUP/SSB - CORPORATES		5,346,200	5,000,000	4,978,950	4,994,675		599		599		4,995,274		350,926	350,926	205,556	07/15/2018	2FE
929227-5D-4	WAMU 2003-S4 2A11 PAC(11),AS		06/01/2015	MBS PAYDOWN		815,321	815,321	797,645	815,034		287		287		815,321				18,694	06/25/2033	1FM
92922F-2G-2	WAMU 2005-AR11 A1A FLT,STEP,AFC,SSNR,AS		06/25/2015	MBS PAYDOWN		72,583	72,583	69,090	72,262		321		321		72,583				158	08/25/2045	1FM
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		95,435	95,435	78,138	95,259		177		177		95,435				900	10/25/2035	1FM
92922F-4R-6	WAMU 2005-AR13 A1B2 FLT,STEP,AFC,SSUP,AS		06/25/2015	MBS PAYDOWN		158,760	158,760	143,281			621		621		158,760				229	10/25/2045	1FM
92922F-4S-4	WAMU 2005-AR13 A1B3 FLT,STEP,AFC,SSUP,AS		06/25/2015	MBS PAYDOWN		728,864	728,864	656,525			6,210		6,210		728,864				1,400	10/25/2045	1FM
92922F-5U-8	WAMU 2005-AR15 A1A2 FLT,STEP,AFC,IRC,SSN		06/25/2015	MBS PAYDOWN		245,060	245,060	216,572	241,860		3,200		3,200		245,060				463	11/25/2045	1FM
92922F-5W-4	WAMU 2005-AR15 A1B2 FLT,STEP,AFC,IRC,SSU		06/25/2015	MBS PAYDOWN		531,219	531,219	468,137			3,981		3,981		531,219				763	11/25/2045	5AM
92922F-5X-2	WAMU 2005-AR15 A1B3 FLT,STEP,AFC,IRC,SSU		06/25/2015	MBS PAYDOWN		298,773	298,773	261,799			2,244		2,244		298,773				378	11/25/2045	1FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		1,316,958	1,316,958	1,211,601	1,312,298		4,660		4,660		1,316,958				12,486	12/25/2035	1FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR,AS		06/01/2015	MBS PAYDOWN		937,902	937,902	750,322	934,699		3,203		3,203		937,902				9,547	04/25/2035	1FM
92922F-GN-2	WAMU 2003-S11 1A SEQ,AS		06/01/2015	MBS PAYDOWN		87,091	87,091	80,641	86,681		410		410		87,091				1,864	11/25/2033	1FM
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT,STEP,AFC,SSUP,AS		06/25/2015	MBS PAYDOWN		751,096	751,096	683,276	281,420		5,359		5,359		751,096				954	04/25/2045	1FM
92922F-JV-1	WAMU 2003-S13 11A2 SEQ,AS		06/01/2015	MBS PAYDOWN		17,850	17,850	16,756	17,846		3		3		17,850				390	01/25/2034	1FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ,AS		06/01/2015	MBS PAYDOWN		287,883	287,883	281,406	287,870		14		14		287,883				6,595	01/25/2034	1FM
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR,AS		06/01/2015	MBS PAYDOWN		1,843,675	1,843,675	1,820,146	720,598		296		296		1,843,675				15,313	08/25/2035	1FM
92922F-VB-1	WAMU 2004-S3 2A6 Z,SSNR,AS		06/01/2015	MBS PAYDOWN		797,242	797,242	745,421	797,149		94		94		797,242				18,711	07/25/2034	1FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR,NAS		06/01/2015	MBS PAYDOWN		327,390	327,390	314,652	327,348		42		42		327,390				7,684	07/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92925C-BA-9	WAMU 2005-AR19 A1A1 FLT,STEP,AFC,IRC,SSN		06/25/2015	MBS PAYDOWN		767,482	767,482	730,068	765,647		1,836		1,836		767,482				1,409	12/25/2045	1FM
92925C-CC-4	WAMU 2006-AR1 1A1A FLT,DLY,AFC,SSNR		06/01/2015	MBS PAYDOWN		325,367	325,367	281,951	324,498		870		870		325,367				1,682	01/25/2046	1FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		506,146	561,923	406,692	541,863		512		512		542,375		(36,229)	(36,229)	5,051	02/25/2037	1FM
9292J@-AA-0	CTL PASS THUR TR (WESTERN MICHIGAN UNIVE		06/15/2015	SINKING FUND REDEMPTION		162,572	162,572	162,572	162,572						162,572				2,400	03/15/2031	1
929755-AA-4	WACHN 2006-N1 N1 STRUCTURED COLLATERAL		06/12/2015	MBS PAYDOWN		13,974	13,974	13,235	13,910		64		64		13,974				329	08/12/2047	1FM
929766-D3-4	WBCMT 2005-C17 E SUB,CSTR		04/01/2015	MBS PAYDOWN		3,772,504	3,772,504	3,788,492	3,772,504						3,772,504				71,027	03/15/2042	1FM
929766-GV-9	WBCMT 2003-C5 XC IO,CSTR,NTL		06/01/2015	INTEREST ONLY PAYMENT				1,059	158		(158)		(158)						332	06/15/2035	5FE
929766-KQ-5	WBCMT 2003-C7 E SUB,CSTR,AFC		06/01/2015	MBS PAYDOWN		465,801	465,801	467,588	465,801						465,801				11,223	10/15/2035	1FM
929766-KR-3	WBCMT 2003-C7 F SUB,CSTR		06/15/2015	MBS PAYDOWN		5,113,875	5,113,875	5,067,788	5,102,385		11,489		11,489		5,113,875				150,768	10/15/2035	1FM
929766-MY-6	WBCMT 2003-C9 E SUB,AFC		05/01/2015	MBS PAYDOWN		147,313	147,313	148,049	147,313						147,313				3,124	12/15/2035	1FM
929766-MZ-3	WBCMT 2003-C9 F SUB,CSTR		06/01/2015	MBS PAYDOWN		1,491,752	1,491,752	1,498,537	1,486,378		5,374		5,374		1,491,752				21,040	12/15/2035	1FM
929766-S2-0	WBCMT 2005-C18 D SUB,AFC		05/01/2015	MBS PAYDOWN		28,107,000	28,107,000	28,247,282	28,107,000						28,107,000				608,868	04/15/2042	2FM
929766-SH-7	WBCMT 2004-C12 E SUB,CSTR		06/01/2015	MBS PAYDOWN		405,437	405,437	392,462	404,921		516		516		405,437				9,261	07/15/2041	1FM
929766-WM-1	WBCMT 2004-C15 B SEQUENTIAL PAYER		06/01/2015	MBS PAYDOWN		4,667,897	4,667,897	4,695,978	4,667,897						4,667,897				114,177	10/15/2041	1FM
929766-Y2-3	WBCMT 2005-C19 D SUB,AFC		05/15/2015	SECURITY CALLED at 100.000		32,291,000	32,291,000	32,450,453	32,291,000						32,291,000				675,420	05/15/2044	1FM
929766-ZL-0	WBCMT 2005-C16 E SUB,CSTR,AFC		06/01/2015	MBS PAYDOWN		16,088,297	16,088,297	16,168,122	16,088,297						16,088,297				321,855	10/15/2041	1FM
929766-ZN-6	WBCMT 2005-C16 F SUB,CSTR		06/01/2015	MBS PAYDOWN		10,000,000	10,000,000	10,049,146	10,000,000						10,000,000				258,319	10/15/2041	1FM
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR,SSNR,AS		06/22/2015	MBS PAYDOWN		800,112	800,112	735,435	796,556		3,557		3,557		800,112				7,868	10/20/2035	1FM
92978N-AE-4	WBCMT 2007-C33 A4 COLLATERAL STRIP INTER		06/01/2015	MBS PAYDOWN		100,288	100,288	99,606	100,275		13		13		100,288				2,507	02/15/2051	1FM
92978Q-CB-1	WBCMT 2007-C30 A5 SEQUENTIAL PAYER		05/19/2015	CREDIT SUISSE FIRST BOSTON - MUNICIPAL		10,547,656	10,000,000	9,388,281	9,814,779		32,049		32,049		9,846,828		700,828	700,828	253,745	12/15/2043	1FM
93121@-AA-5	WAL-MART ESCONDIDO PASS THRU TRUST (WAL-		06/10/2015	SINKING FUND REDEMPTION		67,014	67,014	67,014	67,014						67,014				1,397	12/10/2032	1
93143@-AA-9	WELLS FARGO BANK NORTHWEST, N.A (WAG- ER		06/15/2015	SINKING FUND REDEMPTION		69,281	69,281	69,281	69,281						69,281		(1)	(1)	1,696	05/15/2032	2
93144#-AA-6	WELLS FARGO BANK NORTHWEST, N.A. (INDIAN		06/15/2015	SINKING FUND REDEMPTION		36,194	36,194	36,969	36,208		(15)		(15)		36,194				890	11/15/2031	2
933634-AA-5	WAMU 2007-HY3 1A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		54,497	55,914	38,301	55,254		86		86		55,340		(843)	(843)	475	03/25/2037	1FM
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		319,172	319,172	303,214	318,434		739		739		319,172				3,227	03/25/2037	1FM
933637-AA-8	WAMU 2006-AR18 1A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		1,274,774	1,391,757	1,116,713	1,361,155		3,165		3,165		1,364,320		(89,546)	(89,546)	9,606	01/25/2037	1FM
93627#-AB-0	PERFORMANCE FOOD GROUP CORPORATE		06/01/2015	SINKING FUND REDEMPTION		137,014	137,014	137,014	137,014						137,014				4,342	07/01/2026	2FE
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		6,239	6,239	6,371	6,239		(1)		(1)		6,239				150	02/25/2033	1FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		21,947	21,947	22,276	21,948		(1)		(1)		21,947				456	03/25/2033	1FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR,AS		06/01/2015	MBS PAYDOWN		780,091	780,091	766,440	780,091						780,091				7,813	03/25/2035	1FM
939336-ZK-2	WAMMS 2003-MS6 3A6 AS,CPT,IO,SSNR,NTL		06/25/2015	MBS PAYDOWN		42,989	42,989	44,090	42,990		(1)		(1)		42,989				1,015	05/25/2033	1FM
939344-AN-7	WMALT 2006-4 3A3 STEP,AFC,AS		06/01/2015	MBS PAYDOWN		130,309	179,328	179,328	146,577						146,577		(16,268)	(16,268)	3,168	05/25/2036	1FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH,FLT,SSNR,AS		06/25/2015	MBS PAYDOWN		9,625	126,153	47,376	45,102		566		566		45,668		(36,043)	(36,043)	264	04/25/2037	1FM
939653-AG-6	WASHINGTON REIT SR UNSECURED		05/01/2015	MATURITY		37,875,000	37,875,000	37,523,126	37,875,490		(490)		(490)		37,875,000				1,013,156	05/01/2015	2FE
94105U-AM-2	WASTE INDUSTRIES USA INC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		11,250	11,250	11,222			39		39		11,250				157	03/02/2020	4FE
949757-AF-5	WFMBS 2004-6 A6 SEQ,AS		06/25/2015	MBS PAYDOWN		416,757	416,757	417,798	416,757						416,757				10,309	06/25/2034	1FM
949757-AG-3	WFMBS 2004-6 A7 NON-ACCELERATED SECURITY		06/25/2015	MBS PAYDOWN		474,539	474,539	458,578	474,073		466		466		474,539				10,679	06/25/2034	1FM
949772-AD-9	WFMBS 2005-18 2A1 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,616,638	1,616,638	1,569,465	1,616,638						1,616,638				36,691	01/25/2036	1FM
94978#-AH-0	WELLS FARGO BANK, TRUSTEE (CVS CORP)		06/10/2015	SINKING FUND REDEMPTION		385,118	385,118	385,118	385,118						385,118				11,819	01/10/2024	2
94978#-AL-1	WELLS FARGO BANK NORTHWEST, NA (BAXTER)		06/05/2015	SINKING FUND REDEMPTION		174,334	174,334	174,334	174,334						174,334				5,132	12/31/2016	1
94978#-BF-3	FIRST STATES INVESTORS 4000B (WACHOVIA)		06/10/2015	SINKING FUND REDEMPTION		358,382	358,382	383,741	359,240		(858)		(858)		358,382				9,958	06/10/2023	1
94978#-BX-4	SCP 2002F L.P. (HALLIBURTON)		06/10/2015	SINKING FUND REDEMPTION		147,751	147,751	147,751	147,751						147,751				3,839	08/10/2028	1
94978#-CQ-8	WELLS FARGO BANK (CVS 2010 SECONDARY)		06/10/2015	SINKING FUND REDEMPTION		329,800	329,800	313,884	328,758		1,042		1,042		329,800				7,714	08/10/2027	2
94978#-HS-9	WELLS FARGO A		06/21/2015	SINKING FUND REDEMPTION		448,063	448,063	448,063	448,063						448,063				12,406	09/21/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
				SINKING FUND REDEMPTION																	
94978*-AL-5	WAKE FOREST LEASEBACK PASS THROUGH TRUST		06/14/2015			681,542	681,542	681,542	681,542						681,542				16,882	05/14/2027	1
949789-AF-8	WFMBS 2006-AR19 A6 CSTR,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		963,587	963,587	839,525	965,259		(1,672)		(1,672)		963,587				22,317	12/25/2036	1FM
9497EU-AD-9	WFHET 2006-1 A4 FLT,STEP,IRC		06/25/2015	MBS PAYDOWN		2,466,415	2,466,415	1,880,641	2,433,406		33,009		33,009		2,466,415				4,110	05/25/2036	1FM
94980G-AG-6	WFHET 2004-2 A16 AFC,SEQ,AS		05/01/2015	MBS PAYDOWN		220,747	220,747	219,644	217,307		3,440		3,440		220,747				4,599	10/25/2034	1FM
94980G-AH-4	WFHET 2004-2 A17 AFC,SEQ,AS		05/01/2015	MBS PAYDOWN		493,624	493,624	463,518	492,576		1,048		1,048		493,624				10,284	10/25/2034	1FM
94980K-AN-2	WFMBS 2004-4 B1 SUB,NAS		06/25/2015	MBS PAYDOWN		42,751	42,751	42,684	42,690		61		61		42,751				958	05/25/2034	3FM
94980K-AP-7	WFMBS 2004-4 B2 SUB,NAS		06/25/2015	MBS PAYDOWN		19,723	19,723	19,406	19,693		30		30		19,723				442	05/25/2034	5FM
94980K-AQ-5	WFMBS 2004-4 B3 SUB,NAS		06/25/2015	MBS PAYDOWN		9,465	9,465	8,979									9,465	9,465	203	05/25/2034	1FM
94980S-AS-4	WFMBS 2006-9 1A17 SEQ,SSNR,AS		06/25/2015	MBS PAYDOWN		1,626,582	1,626,582	1,519,837	1,623,082		3,500		3,500		1,626,582				40,036	08/25/2036	1FM
94980S-BJ-3	WFMBS 2006-9 1A33 SEQ,SSNR,AS		06/25/2015	MBS PAYDOWN		1,021,318	1,021,318	960,837	1,019,052		2,265		2,265		1,021,318				25,138	08/25/2036	1FM
949810-AV-0	WFMBS 2005-AR16 7A1 CSTR,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		609,741	609,741	553,340	606,926		2,815		2,815		609,741				12,759	10/25/2035	1FM
94982C-AG-3	WFMBS 2004-DD 2A6 CSTR,AS		06/01/2015	MBS PAYDOWN		659,580	659,580	580,430	654,895		4,685		4,685		659,580				7,478	01/25/2035	1FM
94982G-AM-1	WFMBS 2005-3 A12 PAC-1(11),SSNR,AS		06/01/2015	MBS PAYDOWN		1,692,957	1,692,957	1,628,944	1,691,054		1,903		1,903		1,692,957				39,349	05/25/2035	1FM
94982S-AD-5	WFMBS 2005-17 1A1 PT,SSNR,AS		06/01/2015	MBS PAYDOWN		518,434	518,434	474,934	519,684		(1,250)		(1,250)		518,434				13,039	01/25/2036	1FM
94982U-AA-6	WFMBS 2005-AR5 1A1 CSTR,PT,AS		06/01/2015	MBS PAYDOWN		325,370	325,370	314,897	325,370						325,370				3,441	04/25/2035	1FM
94982W-AL-8	WFMBS 2005-9 1A11 SSNR,NAS		06/01/2015	MBS PAYDOWN		671,838	671,838	663,440	671,781		56		56		671,838				14,765	10/25/2035	1FM
949837-AF-5	WFMBS 2007-10 1A6 PAC(11),SSNR,AS		06/01/2015	MBS PAYDOWN		2,275,190	2,342,763	2,268,453	2,328,144		6,883		6,883		2,335,026		(59,836)	(59,836)	60,342	07/25/2037	1FM
949837-AK-4	WFMBS 2007-10 1A10 AD,PAC(11),AS		06/01/2015	MBS PAYDOWN		1,176,516	1,211,458	1,098,641	1,211,469		(8,544)		(8,544)		1,202,925		(26,410)	(26,410)	30,683	07/25/2037	1FM
949837-BE-7	WFMBS 2007-10 1A29 SSNR,NAS		06/01/2015	MBS PAYDOWN		664,312	684,042	654,542	679,180		2,407		2,407		681,587		(17,275)	(17,275)	17,619	07/25/2037	1FM
949837-BK-3	WFMBS 2007-10 1A34 SSNR,NAS		06/01/2015	MBS PAYDOWN		281,968	290,342	282,766	288,624		790		790		289,414		(7,446)	(7,446)	7,478	07/25/2037	1FM
949837-CC-0	WFMBS 2007-10 2A9 SSNR,NAS		06/01/2015	MBS PAYDOWN		605,219	695,318	669,407	680,211		(1,663)		(1,663)		678,548		(73,328)	(73,328)	17,265	07/25/2037	1FM
94983B-AP-4	WFMBS 2006-4 1A14 SEQ,AS		06/01/2015	MBS PAYDOWN		398,324	398,324	375,172	398,271		53		53		398,324				10,271	04/25/2036	1FM
94983B-AS-8	WFMBS 2006-4 2A1 PT,SSNR,AS		06/01/2015	MBS PAYDOWN		576,077	576,077	368,689	582,275		(6,198)		(6,198)		576,077				12,890	04/25/2036	1FM
94983B-AT-6	WFMBS 2006-4 2A2 PT,SSNR,AS		06/01/2015	MBS PAYDOWN		105,549	105,549	94,309	105,549						105,549				2,165	04/25/2036	1FM
94983K-AE-9	WFMBS 2006-AR2 2A3 CSTR,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		2,824	2,824	1,343	2,737		87		87		2,824				31	03/25/2036	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR,SSNR,AS		06/01/2015	MBS PAYDOWN		2,526	2,528	1,496	2,508		19		19		2,527		(1)	(1)	59	04/25/2036	1FM
94983S-AS-1	WFMBS 2006-8 A15 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		960,403	1,006,239	881,717	996,066		(4,992)		(4,992)		991,073		(30,670)	(30,670)	24,771	07/25/2036	1FM
94983S-AV-4	WFMBS 2006-8 A18 SEQ,SSNR,SSUP,AS		06/01/2015	MBS PAYDOWN		1,424,807	1,424,807	1,342,880	1,423,773		1,034		1,034		1,424,807				34,993	07/25/2036	1FM
94983Y-AH-2	WFMBS 2006-AR10 4A1 CSTR,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		1,508,119	1,508,368	1,121,378	1,508,254		15		15		1,508,270		(151)	(151)	16,419	07/25/2036	1FM
94984A-AG-5	WFMBS 2006-6 1A7 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		571,002	583,261	531,223	581,098		68		68		581,166		(10,164)	(10,164)	13,783	05/25/2036	1FM
94984A-AR-1	WFMBS 2006-6 1A16 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,254,673	1,281,610	1,249,169	1,280,216		(1,845)		(1,845)		1,278,370		(23,697)	(23,697)	30,286	05/25/2036	1FM
94984A-AS-9	WFMBS 2006-6 1A17 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,510,443	1,542,871	1,434,013	1,539,921		(3,679)		(3,679)		1,536,242		(25,799)	(25,799)	36,460	05/25/2036	1FM
94984D-AB-0	WFMBS 2006-AR13 A2 CSTR,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		380,967	389,914	282,688	386,230		56		56		386,287		(5,319)	(5,319)	4,363	09/25/2036	1FM
94984E-AT-9	WFMBS 2006-10 A18 SEQ,NAS		06/01/2015	MBS PAYDOWN		541,219	544,413	476,361	546,945		(3,691)		(3,691)		543,254		(2,035)	(2,035)	14,294	08/25/2036	1FM
94984F-AR-0	WFMBS 2006-11 A16 SSNR,NAS		06/01/2015	MBS PAYDOWN		1,638,055	1,691,489	1,623,101	1,687,603		(4,470)		(4,470)		1,683,133		(45,078)	(45,078)	42,649	09/25/2036	1FM
94984H-AC-9	WFMBS 2006-12 A3 PAC(11),SSNR,AS		06/01/2015	MBS PAYDOWN		1,500,096	1,622,477	1,595,319	1,604,899		(4,440)		(4,440)		1,600,459		(100,363)	(100,363)	39,910	10/25/2036	1FM
94984J-AE-1	WFMBS 2006-13 A5 SSNR,NAS		06/01/2015	MBS PAYDOWN		2,088,182	2,088,182	2,092,424	2,089,812		(1,629)		(1,629)		2,088,182				52,463	10/25/2036	2FM
94984V-AB-0	WFMBS 2006-19 A2 SSNR,AS		06/01/2015	MBS PAYDOWN		493,088	493,088	462,424	493,047		42		42		493,088				11,328	12/26/2036	1FM
94984X-AB-6	WFMBS 2007-2 1A2 SEQ,AS		06/01/2015	MBS PAYDOWN		259,047	274,388	267,732	269,707		1,170		1,170		270,877		(11,830)	(11,830)	6,929	03/25/2037	1FM
94984X-AD-2	WFMBS 2007-2 1A4 SEQ,AS		06/01/2015	MBS PAYDOWN		214,173	226,856	221,495	222,933		993		993		223,925		(9,753)	(9,753)	5,729	03/25/2037	1FM
94984X-AM-2	WFMBS 2007-2 1A12 SEQ,AS		06/01/2015	MBS PAYDOWN		326,792	346,145	337,816	340,265		1,464		1,464		341,729		(14,937)	(14,937)	8,741	03/25/2037	1FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR,AS		06/01/2015	MBS PAYDOWN		1,667,291	1,782,965	1,743,962	1,770,891		(3,855)		(3,855)		1,767,036		(99,745)	(99,745)	44,903	06/25/2037	1FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ,AS		06/01/2015	MBS PAYDOWN		1,006,686	1,078,195	1,031,192	1,066,057		(3,342)		(3,342)		1,062,715		(56,029)	(56,029)	27,153	06/25/2037	1FM
94985J-CA-6	WFMBS 2007-7 A49 NON-ACCELERATED SECURIT		06/01/2015	MBS PAYDOWN		946,737	1,013,987	1,014,938	1,005,413		(3,764)		(3,764)		1,001,649		(54,912)	(54,912)	25,536	06/25/2037	1FM
94985L-AD-7	WFMBS 2007-13 A4 SSNR,NAS		06/01/2015	MBS PAYDOWN		558,890	558,890	537,058	559,627		(737)		(737)		558,890				13,781	09/25/2037	1FM
94985L-AF-2	WFMBS 2007-13 A6 SSNR,AS		06/01/2015	MBS PAYDOWN		1,381,136	1,381,136	1,238,706	1,381,760		(624)		(624)		1,381,136				34,056	09/25/2037	1FM
94985R-AP-7	WFMBS 2007-4 A14 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		2,187,224	2,296,111	2,265,616	2,282,187		(7,583)		(7,583)		2,274,604		(87,380)	(87,380)	57,530	04/25/2037	1FM
94985T-AE-8	WFMBS 2007-3 1A5 EXCH,NAS		06/01/2015	MBS PAYDOWN		756,436	768,216	649,143	768,863		(5,378)		(5,378)		763,484		(7,048)	(7,048)	19,675	04/25/2037	1FM
94985W-AP-6	WFMBS 2007-11 A14 AD,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		710,156	767,405	753,016	759,522		(680)		(680)		758,842		(48,685)	(48,685)	19,436	08/25/2037	1FM
94985W-AQ-4	WFMBS 2007-11 A15 Z,SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		3,329,043	3,597,412	3,470,378	3,567,754		(5,232)		(5,232)		3,562,523		(233,480)	(233,480)	91,109	08/25/2037	1FM
94985W-AU-5	WFMBS 2007-11 A19 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		93,333	100,857	92,977	95,858		(1,557)		(1,557)		94,300		(968)	(968)	2,554	08/25/2037	1FM
94985W-BL-4	WFMBS 2007-11 A35 SEQ,SSNR,AS		06/01/2015	MBS PAYDOWN		1,490,900	1,611,088	1,538,589	1,595,133		(1,498)		(1,498)		1,593,635		(102,735)	(102,735)	40,803	08/25/2037	1FM
94985W-DT-5	WFMBS 2007-11 A90 EXCH,SUP,AD,SSNR,AS		06/01/2015	MBS PAYDOWN		6,952	7,513	7,071			6,952		6,952		6,952				190	08/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 EXCH,PT,SSNR,AS		06/01/2015	MBS PAYDOWN		363,153	392,428	343,129	383,142		(643)		(643)		382,500		(19,347)	(19,347)	9,939	08/25/2037	1FM
94986A-AC-2	WFMBS 2007-8 1A3 SSNR,NAS		06/01/2015	MBS PAYDOWN		3,491,311	3,941,977	3,861,068	3,880,397		(9,360)		(9,360)		3,871,037		(379,726)	(379,726)	99,910	07/25/2037	1FM
94987J-AA-6	SAPS 2011-1A PPN PRINCIPAL ONLY CLASS CD	E	05/12/2015	VARIOUS		314,631	314,631	325,147	314,631						314,631					08/16/2022	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
96121#-AA-6	WESTPAC REALTY FUND II, LLC 1-30		06/05/2015	SINKING FUND REDEMPTION		110,386	110,386	110,386	110,386						110,386				3,052	09/05/2019	1
96121#-AB-4	WESTPAC REALTY FUND II, LLC		06/05/2015	SINKING FUND REDEMPTION		90,250	90,250	90,250	90,250						90,250				2,967	05/05/2020	1
96121#-AC-2	WESTPAC REALTY FUND II, LLC		06/05/2015	SINKING FUND REDEMPTION		91,712	91,712	91,712	91,712						91,712				3,019	05/05/2020	1
96121#-AD-0	WESTPAC REALTY FUND II, LLC		06/05/2015	SINKING FUND REDEMPTION		93,760	93,760	93,760	93,760						93,760				2,929	12/05/2020	1
96121#-AE-8	WESTPAC REALTY FUND II, LLC CORPORATE		06/05/2015	SINKING FUND REDEMPTION		118,612	118,612	118,612	118,612						118,612				4,027	12/05/2020	1
96121#-AF-5	WESTPAC REALTY FUND II, LLC		06/05/2015	SINKING FUND REDEMPTION		92,389	92,389	92,389	92,389						92,389				2,994	08/05/2021	1
96928*-BS-5	WELLS FARGO BANK NORTHWEST, NATIONAL ASS		06/15/2015	SINKING FUND REDEMPTION		33,233	33,233	33,233	33,233						33,233				888	07/15/2029	2
96928*-BT-3	WELLS FARGO BANK, N.A.		06/15/2015	SINKING FUND REDEMPTION		22,302	22,302	22,302	22,302						22,302				622	12/15/2032	2
96928*-BU-0	WELLS FARGO BANK NORTHWEST, NATIONAL ASS		06/15/2015	SINKING FUND REDEMPTION		34,894	34,894	34,894	34,894						34,894				954	12/15/2030	2
96928*-CE-5	WILLIAM BLAIR & CO PASS THRU TRUST SERIE		06/15/2015	SINKING FUND REDEMPTION		21,570	21,570	21,570	21,570						21,570				604	07/15/2034	2
96928*-CT-2	HAMMES COMPANY CAPITAL HOLDINGS, LLC		06/15/2015	SINKING FUND REDEMPTION		183,159	183,159	183,159	183,159						183,159				5,048	01/15/2035	1
96928*-CV-7	WILLIAM BLAIR CTL PASS THRU TRUST (WAG K		06/15/2015	SINKING FUND REDEMPTION		21,659	21,659	21,659	21,659						21,659				614	03/15/2034	2
96928*-CW-5	BLAW CTL PASS-THROUGH TRUST, SERIES 2010		06/15/2015	SINKING FUND REDEMPTION		53,099	53,099	53,619	53,105		(6)		(6)		53,099				1,461	06/15/2037	1
96928*-FB-8	WILLIAM BLAIR CTL TRUST (FEDEX) 2012		06/15/2015	SINKING FUND REDEMPTION		212,615	212,615	214,024	212,661		(47)		(47)		212,615				3,456	07/15/2030	2
96928*-FC-6	WILLIAM BLAIR PASS THRU TRUST (FED EX -		06/15/2015	SINKING FUND REDEMPTION		472,548	472,548	477,269	472,700		(152)		(152)		472,548				7,781	09/30/2027	2
96929@-AA-2	WELLS FARGO (CVS LAWRENCEBURG)		06/15/2015	SINKING FUND REDEMPTION		32,574	32,574	32,574	32,574						32,574				841	01/15/2031	2
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS, LLC A		04/01/2015	SINKING FUND REDEMPTION		194,444	194,444	194,444	194,444						194,444				2,042	12/18/2034	2Z
97381H-AN-7	WINDSTREAM SERVICES LLC COMPANY ASSETS,		04/27/2015	VARIOUS		7,336,870	7,306,813	7,306,813	7,306,813						7,306,813		30,058	30,058	82,772	01/23/2020	3FE
97381W-AP-9	WINDSTREAM SERVICES LLC COMPANY GUARNT		05/27/2015	SECURITY CALLED at 100.000		4,790,000	4,790,000	4,755,594	4,774,369		15,631		15,631		4,790,000				482,184	09/01/2018	3FE
97806*-AD-4	WOLVERINE POWER SUPPLY COOPERATIVE, INC.		05/30/2015	SINKING FUND REDEMPTION		666,666	666,666	666,666	666,666						666,666				16,800	05/31/2040	1
97806*-AF-9	WOLVERINE POWER SUPPLY COOPERATIVE, INC.		06/02/2015	SINKING FUND REDEMPTION		2,499,999	2,499,999	2,499,999	2,499,999						2,499,999				52,625	12/02/2043	1
981464-CJ-7	WFNMT 2010-A A SEQ,SB		06/15/2015	MBS PAYDOWN		60,000,000	60,000,000	59,980,920	59,999,081		919		919		60,000,000				1,188,000	04/15/2019	1FE
98380#-AA-8	XPRSW, INC. (SOUTHWESTERN BELL TELEPHONE		06/10/2015	SINKING FUND REDEMPTION		252,112	252,112	252,112	252,112						252,112				7,717	07/10/2016	2
98385X-AG-1	XTO ENERGY INC COMPANY GUARNT		06/30/2015	MATURITY		35,000,000	35,000,000	35,070,400	35,007,088		(7,088)		(7,088)		35,000,000				927,500	06/30/2015	1FE
98882*-AA-5	ZSF/COLLIERVILLE TRUST (FEDEX)		06/02/2015	SINKING FUND REDEMPTION		1,613,514	1,613,514	1,613,514	1,613,514						1,613,514				38,816	01/02/2019	2
BCC1TK-OT-9	DRSLF 2011-22X P PO,SEQ CDO-CF-CLO-HY	E	04/29/2015	MBS PAYDOWN		328,569	328,569	328,561	328,561						328,561		8	8		01/15/2026	1FE
BL1289-33-1	ZEBRA TECHNOLOGIES CORP COMPANY ASSETS,		05/13/2015	SINKING FUND REDEMPTION		272,727	272,727	271,875	272,477		250		250		272,727				6,129	10/27/2021	3FE
BL1602-00-4	DEALER TIRE LLC COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		25,000	25,000	24,750	24,900		100		100		25,000				449	12/22/2021	4FE
BL1654-96-3	POST HOLDINGS INC COMPANY ASSETS,		05/15/2015	EXCHANGE OF SECURITIES		6,965,691	7,000,000	6,965,000			691		691		6,965,691					06/02/2021	3FE
BL1672-21-3	SPIN HOLDCO INC COMPANY ASSETS,		04/10/2015	EXCHANGE OF SECURITIES		2,985,028	2,992,500	2,985,019			9		9		2,985,028					11/08/2019	4FE
BL1686-03-1	ALLISON TRANSMISSION INC COMPANY ASSETS,		04/15/2015	EXCHANGE OF SECURITIES		9,476,325	9,500,000	9,476,250			75		75		9,476,325					08/23/2019	3FE
BL1706-06-0	CREATIVE ARTISTS AGENCY LLC COMPANY ASSE		04/23/2015	EXCHANGE OF SECURITIES		3,495,627	3,500,000	3,495,625			2		2		3,495,627					12/17/2021	4FE
BL1726-92-8	CONNOLLY CORP COMPANY ASSETS,		06/30/2015	SINKING FUND REDEMPTION		12,594	12,594	12,594							12,594				28	05/14/2021	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BL1734-05-4	TRANSFIRST INC COMPANY ASSETS,		06/19/2015	EXCHANGE OF SECURITIES		1,496,253	1,500,000	1,496,250			3		3		1,496,253					11/12/2021	4FE
G1351Y-AB-7	BLUEM 2011-1X P SUB,FLT CDO-CF-CLO-HY	E	06/05/2015	RETURN OF CAPITAL		55,749		55,749	55,749						55,749					11/16/2022	1FE
G9368P-AP-9	VIRGIN MEDIA INVESTMENT HLD COMPANY ASSE	E	06/09/2015	VARIOUS		23,255,253	23,250,817	23,197,607	23,255,253						23,255,253				473,899	06/07/2020	3FE
013716-AV-7	RIO TINTO ALCAN INC SR UNSECURED	A	06/01/2015	MATURITY		29,000,000	29,000,000	28,676,440	28,984,431		15,569		15,569		29,000,000				725,000	06/01/2015	1FE
109286-AA-2	BRIGHTON BEACH POWER L.P.	C	06/30/2015	SINKING FUND REDEMPTION		2,520,868	2,533,044	1,998,971	2,723,164					(724,193)	1,998,971	521,897		521,897	114,887	03/31/2024	2
136055-AA-8	CANADIAN IMPERIAL BANK PASS THRU CERTS	A	04/10/2015	SINKING FUND REDEMPTION		651,044	651,044	651,044	651,044						651,044				23,639	04/10/2032	1FE
221025-AB-5	CORY COGENERATION FUNDING CORPORATION B	C	06/30/2015	SINKING FUND REDEMPTION		708,261	708,261	573,013	761,420					(188,407)	573,013	135,248		135,248	26,905	06/30/2026	2FE
292505-AF-1	ENCANA CORP SR UNSECURED	A	04/06/2015	SECURITY CALLED at 100.000		8,000,000	8,000,000	8,091,520	8,035,008		(35,008)		(35,008)		8,000,000				1,173,489	12/01/2017	3FE
305915-AD-2	GLENCORE CANADA CORP COMPANY GUARNT	A	06/01/2015	MATURITY		33,500,000	33,500,000	33,168,011	33,485,859		14,141		14,141		33,500,000				900,313	06/01/2015	2FE
33761N-A*-0	FIRSTSERVICE	A	04/01/2015	MATURITY		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				163,200	04/01/2015	2
46294*-AB-4	IRON ORE COMPANY OF CANADA	A	04/30/2015	SINKING FUND REDEMPTION		1,333,332	1,333,332	1,333,332	1,333,332						1,333,332				44,000	10/31/2017	2
707886-E*-4	PENN WEST PETROLEUM LTD M	A	05/05/2015	SINKING FUND REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				222,250	05/05/2019	2
87425E-AG-8	TALISMAN ENERGY SR UNSECURED	A	05/15/2015	MATURITY		25,000,000	25,000,000	24,829,640	24,989,321		10,679		10,679		25,000,000				640,625	05/15/2015	2FE
BL1385-21-2	RESTAURANT BRANDS INTERNATI COMPANY ASSE	A	05/22/2015	VARIOUS		44,401,744	44,715,333	44,268,180	44,272,390		129,354		129,354		44,401,744				795,475	12/12/2021	4FE
BL1668-87-2	VALEANT PHARMACEUTICALS COMPANY ASSETS,	A	06/30/2015	SINKING FUND REDEMPTION		35,000	35,000	34,871			86		86		35,000				89	04/02/2022	3FE
BL1668-88-0	VALEANT PHARMACEUTICALS COMPANY ASSETS,	A	05/01/2015	EXCHANGE OF SECURITIES		6,041,928	6,072,289	6,041,928							6,041,928					04/02/2022	3FE
BL1724-75-8	1011778 BC ULC COMPANY ASSETS,	A	06/30/2015	SINKING FUND REDEMPTION		115,325	115,325	114,269	114,969		355		355		115,325				458	12/12/2021	4FE
C4111@-AB-9	GREAT LAKES POWER LIMITED SENIOR	C	06/16/2015	SINKING FUND REDEMPTION		477,034	467,352	429,998	502,430					(72,431)	429,998	47,036		47,036	15,642	06/16/2023	1FE
C4861#-AD-5	IRVING OIL LIMITED D	A	06/26/2015	MATURITY		5,000,000	5,000,000	5,205,800	5,012,275		(12,275)		(12,275)		5,000,000				144,000	06/26/2015	3
00039@-AA-1	POWER PARTNERS I, LLC (ABB LTD)	F	06/30/2015	SINKING FUND REDEMPTION		208,897	208,897	208,897	208,897						208,897				3,265	12/31/2024	1
00257#-AA-4	HIGHWAY 94 PARTNERS, LLC (ABB)	F	06/01/2015	SINKING FUND REDEMPTION		190,076	190,076	190,076	190,076						190,076				2,971	08/01/2024	1
03923@-AA-4	ARCADIS NORTH AMERICA A	F	06/19/2015	G2 CAPITAL		6,045,300	6,000,000	6,030,000	6,023,323		(23,323)		(23,323)		6,000,000		45,300	45,300	(4,453)	06/28/2021	2FE
12502Y-AG-8	CCRIN 2008-AA A SEQUENTIAL PAYER	R	06/10/2015	VARIOUS		934,495	934,495	934,495	934,495						934,495				24,433	06/10/2015	1FE
151191-AN-3	CELULOSA ARAUCO CONSTITU SR UNSECURED	F	04/20/2015	MATURITY		20,000,000	20,000,000	19,655,172	19,986,409		13,591		13,591		20,000,000				562,500	04/20/2015	2FE
223030-AK-6	COVIDIEN INTL FINANCE SA COMPANY GUARNT	F	06/15/2015	MATURITY		26,250,000	26,250,000	26,200,650	26,245,694		4,306		4,306		26,250,000				367,500	06/15/2015	1FE
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED BACKED TR	R	06/10/2015	SINKING FUND REDEMPTION		100,405	100,405	100,405	100,405						100,405				2,076	10/10/2033	2
30239X-AC-1	FBG FINANCE PTY LTD COMPANY GUARNT	F	06/15/2015	MATURITY		14,000,000	14,000,000	13,933,360	13,997,102		2,898		2,898		14,000,000				358,750	06/15/2015	1FE
363184-AC-6	GALXY 2006-7A B SUB,FLT CDO-CF-CLO-HY	F	04/13/2015	MBS PAYDOWN		691,717	691,717	594,876	493,729		197,988		197,988		691,717				2,198	10/13/2018	1FE
449786-AA-0	ING BANK NV SUBORDINATED	F	05/01/2015	MATURITY		23,000,000	23,000,000	21,799,310	22,952,541		47,459		47,459		23,000,000				589,375	05/01/2015	2FE
500631-AD-8	KOREA ELECTRIC POWER BANK GUARANTEED	F	04/01/2015	SINKING FUND REDEMPTION		1,171,969	1,171,969	1,123,844	1,171,906		62		62		1,171,969				43,390	04/01/2016	1FE
55181W-AA-2	VIRGIN MEDIA SECURED FIN SR SECURED	F	04/06/2015	VARIOUS		2,500	2,500	2,500	2,500						2,500				(1,822)	04/15/2021	3FE
55382#-AA-6	MT (2002) STATUTORY TRUST (VNJ)	F	06/19/2015	SINKING FUND REDEMPTION		1,332,487	1,332,487	762,485	1,315,990		16,498		16,498		1,332,487				51,567	06/19/2023	3
55382#-AB-4	MT (2002) STATUTORY TRUST (VNJ)	F	06/19/2015	SINKING FUND REDEMPTION		142,931	142,931	73,822	139,468		3,463		3,463		142,931				4,869	06/18/2018	3
578470-AD-8	MPORT 2006-1A A2L FLT CDO-CF-CLO-HY	E	05/22/2015	MBS PAYDOWN		519,625	519,625	444,929	497,840		21,785		21,785		519,625				1,568	02/22/2020	1FE
61745M-W6-6	MSC 2005-T17 AJ AVAILABLE FUNDS CLASS		06/01/2015	MBS PAYDOWN		72,424	72,424	65,196	71,995		429		429		72,424				1,449	12/13/2041	1FM
62983P-AB-1	NAKILAT INC SECURED	F	06/30/2015	SINKING FUND REDEMPTION		126,900	126,900	126,900	126,900						126,900				3,976	12/31/2033	1FE
67085X-AC-8	OHAPA 2007-1A A2 MEZ,FLT CDO-CF-CLO-HY	E	06/14/2015	MBS PAYDOWN		137,515	137,515	119,982	137,121		395		395		137,515				407	03/14/2022	1FE
67576G-AA-5	ODBRCHT OFFSHRE DRLL FIN SR SECURED	F	06/01/2015	SINKING FUND REDEMPTION		255,750	255,750	259,188	255,908		(158)		(158)		255,750				8,632	10/01/2022	4FE
67576G-AB-3	ODBRCHT OFFSHRE DRLL FIN SR SECURED	F	06/01/2015	SINKING FUND REDEMPTION		7,535	7,535	7,573	7,537		(2)		(2)		7,535				250	10/01/2022	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68210*-AC-7	OMEGA LEASING(US) LLC (ROLLS- CORPORATE	F	04/12/2015	SINKING FUND REDEMPTION		414,666	414,666	414,666	414,666						414,666				12,399	07/12/2016	1
69319P-AA-3	PCCW-HKT CAPITAL NO3 LTD COMPANY GUARNT	F	06/10/2015	VARIOUS		15,568,000	15,500,000	14,745,880	15,438,985		49,906		49,906		15,488,891		79,109	79,109	727,344	07/20/2015	2FE
706448-BE-6	PEMEX 10.61 08/15/17	F	05/15/2015	MBS PAYDOWN		187,500	187,500	187,419	186,750		750		750		187,500				9,947	08/15/2017	1FE
71657Y-AA-0	PETRO CO TRIN/TOBAGO LTD SR UNSECURED	F	05/08/2015	SINKING FUND REDEMPTION		952,500	952,500	952,748	812,130		787		787		952,500				28,575	05/08/2022	3FE
74951P-DF-2	RESIF 2004-C B3 SUB,FLT	E	06/10/2015	MBS PAYDOWN		107,186	107,186	87,859	105,744		1,441		1,441		107,186				424	09/10/2036	1FM
74951P-DG-0	RESIF 2004-C B4 SUB,FLT	E	06/10/2015	MBS PAYDOWN		80,389	80,389	44,736	78,509		1,881		1,881		80,389				387	09/10/2036	1FM
761679-AA-7	REXEL SA SR UNSECURED	F	06/22/2015	SECURITY CALLED at 100.000		16,240,000	16,240,000	16,347,788	16,306,136		(66,136)		(66,136)		16,240,000				1,427,740	12/15/2019	3FE
806261-AC-7	SCHAEFFLER FINANCE BV SR SECURED	F	04/27/2015	SECURITY CALLED at 100.000		4,375,000	4,375,000	4,514,739	4,442,183		(67,183)		(67,183)		4,375,000				764,243	02/15/2017	3FE
81180W-AD-3	SEAGATE HDD CAYMAN COMPANY GUARNT	E	05/07/2015	SECURITY CALLED at 100.000		28,560,000	28,560,000	29,103,382	28,862,589		(302,589)		(302,589)		28,560,000				1,996,368	05/01/2020	2FE
81726J-AC-5	SENSATA TECHNOLOGIES BV COMPANY ASSETS,	F	05/12/2015	EXCHANGE OF SECURITIES		8,920,709	9,054,892	8,726,853	8,897,011		23,698		23,698		8,920,709				151,523	05/12/2019	2FE
85628U-AA-4	STATE BANK INDIA/LONDON SR UNSECURED	F	04/16/2015	BANK OF AMERICA		7,163,190	7,100,000	7,079,268	7,097,735		1,207		1,207		7,098,941		64,249	64,249	234,300	07/27/2015	2FE
871928-AN-7	TIERS-BSP-1997 COLLATERAL TRUST	R	06/15/2015	SINKING FUND REDEMPTION		980,571	980,571	907,885	974,775		5,795		5,795		980,571				40,644	06/15/2017	1AM
87938W-AL-7	TELEFONICA EMISIONES SAU COMPANY GUARNT	F	04/27/2015	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				93,225	04/27/2015	3FE
92856P-A*-7	MT STATUTORY (2003) TRUST (VNJ)	F	06/19/2015	SINKING FUND REDEMPTION		955,398	955,398	493,781	945,156		10,243		10,243		955,398				31,662	12/19/2022	3
92886A-AA-1	VOLVO TREASURY AB COMPANY GUARNT	F	04/01/2015	MATURITY		4,000,000	4,000,000	3,992,280	3,999,794		206		206		4,000,000				119,000	04/01/2015	2FE
92977*-AA-4	WACHOVIA BANK OF DELAWARE, NA (SUEZ)	F	06/30/2015	SINKING FUND REDEMPTION		2,728,454	2,728,454	2,570,670	2,712,580		15,874		15,874		2,728,454				88,170	12/30/2023	1
94978#-CS-4	WELLS FARGO BANK NORTHWEST, N.A. (BAE)	F	04/22/2015	VARIOUS		33,171,536	33,171,536	35,440,800	33,587,556		(416,020)		(416,020)		33,171,536				3,201,974	04/16/2017	2
BCC1HD-PU-8	CCRIN 2010-CX C FLOATING RATE BOND	R	06/10/2015	MBS PAYDOWN		430,365	430,365	416,647	428,556		1,809		1,809		430,365				1,126	07/10/2017	1FE
BCC1VR-XS-7	MDPK 2012-8X P SUB CDO-CF-CLO-HY	E	04/29/2015	RETURN OF CAPITAL		59,245		59,245	59,245						59,245					04/22/2022	1FE
BL1193-13-7	AVAGO TECHNOLOGIES CAYMAN COMPANY ASSETS	F	06/15/2015	SINKING FUND REDEMPTION		208,127	208,127	207,084	207,922		205		205		208,127				2,029	12/16/2021	2FE
BL1279-53-0	EVERGREEN SKILLS LUX SARL COMPANY ASSETS	F	04/30/2015	SINKING FUND REDEMPTION		150,000	150,000	149,250	149,253		747		747		150,000				4,361	04/28/2021	4FE
BL1291-45-1	TRONOX PIGMENTS BV COMPANY ASSETS,	F	06/30/2015	SINKING FUND REDEMPTION		26,955	26,955	26,847	26,863		91		91		26,955				559	03/19/2020	3FE
BL1423-89-8	INA BETEILIGUNGSGESELLSC COMPANY ASSETS,	F	06/30/2015	SINKING FUND REDEMPTION		3,992,308	3,992,308	3,966,435	3,979,927		12,380		12,380		3,992,308				85,308	05/15/2020	3FE
F1236@-AB-2	CFS 811 FRANCE SAS	D	06/12/2015	SECURITY CALLED at 100.000		39,096,526	38,729,961	47,819,623	42,037,245					5,782,378	47,819,623	(8,723,098)		(8,723,098)	1,767,463	08/30/2017	5
F5238*-AA-5	INTERNATIONAL COOKWARE GROUP A	D	06/29/2015	SINKING FUND REDEMPTION		295,143	292,649	358,049	317,639					40,410	358,049	(62,906)		(62,906)	11,745	06/30/2017	5*
F7168#-AD-5	BOLLORE	F	06/22/2015	SECURITY CALLED at 100.000		11,428,553	11,428,553	11,428,553	11,428,553						11,428,553				975,728	12/22/2016	2
G3651@-AA-5	QUINN GROUP HOLDCO LIMITED SENIOR	F	04/23/2015	SINKING FUND REDEMPTION		5,677,753	5,677,753	550,340									5,677,753	5,677,753		12/02/2016	6
G4588#-AY-7	INTERMEDIATE CAPITAL GROUP PLC A	F	06/26/2015	MATURITY		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				884,400	06/26/2015	2
G6684#-AB-5	OMV LTD B	F	06/27/2015	MATURITY		11,500,000	11,500,000	11,699,870	11,521,057		(21,057)		(21,057)		11,500,000				280,600	06/27/2015	1
G7219*-AB-1	PREMIER OIL UK LIMITED B	F	04/23/2015	TENDER OFFER FOR SECURITY		28,420,000	29,000,000	29,000,000	29,000,000						29,000,000		(580,000)	(580,000)	551,596	06/09/2018	2
G7219*-AC-9	PREMIER OIL UK LIMITED C	F	04/23/2015	TENDER OFFER FOR SECURITY		27,440,000	28,000,000	28,000,000	28,000,000						28,000,000		(560,000)	(560,000)	602,404	06/09/2021	2
H2654#-AA-1	FLUGHAFEN ZURICH AG	F	04/11/2015	MATURITY		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				379,800	04/11/2015	1
N6777#-AF-6	OVERSEAS ASSISTANCE FINANCE B.V. F	F	05/21/2015	SINKING FUND REDEMPTION		2,785,713	2,785,713	2,785,713	2,785,713						2,785,713				94,854	05/21/2018	1FE
Q2759#-AN-7	CONSOLIDATED PRESS FINANCE LIMITED M	F	06/09/2015	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				283,500	06/09/2015	2FE
Q8530#-AC-4	SMORGON STEEL GROUP LTD. C	F	06/12/2015	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				608,000	06/12/2015	3
Q8852#-AA-8	TAUMATA PLANTATIONS LIMITED NOTES, LLC	D	06/30/2015	RETURN OF CAPITAL		627,081		619,461	619,461						619,461	7,620		7,620		12/27/2015	6*
ZD4108-31-6	ATLAS 2014-1 LIMITED	F	06/16/2015	MBS PAYDOWN		670,800	670,800	670,800	670,800						670,800				10,810	12/15/2039	1FE
3622MH-AB-2	GSAMP 2007-FM2 A2A FLT,STEP,IRC		06/30/2015	VARIOUS		104,012											104,012	104,012			2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
14453F-AB-5	CARR 2006-NC2 A2 FLT,STEP		06/30/2015	VARIOUS		47,091												47,091	47,091			1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,204,811,127	4,230,056,680	4,168,644,830	4,029,090,132	477,326	(77,361)	3,306,756	(2,906,791)	4,804,834	4,161,316,563	(8,052,823)	51,547,383	43,494,560	128,618,595	XXX	XXX
124789-AA-6	CBA CAPITAL TRUST I COMPANY GUARNT		06/30/2015	SECURITY CALLED at 100.000		68,000,000	68,000,000	68,473,400	68,473,400						68,473,400		(473,400)	(473,400)	1,973,700	01/01/9999	3AM
40427P-AA-3	HSBC USA CAPITAL TRUST I COMPANY GUARNT		06/26/2015	SECURITY CALLED at 100.000		23,750,000	23,750,000	24,322,208	23,881,701		(146,425)		(146,425)		23,750,000				1,169,350	12/15/2026	3AM
760715-AB-8	HSBC USA CAP TR III COMPANY GUARNT		06/26/2015	SECURITY CALLED at 100.000		5,000,000	5,000,000	5,153,592	5,034,550		(34,550)		(34,550)		5,000,000				274,482	11/15/2026	3AM
05565A-AA-1	BNP PARIBAS JR SUBORDINATED	F	06/29/2015	SECURITY CALLED at 100.000		20,000,000	20,000,000	19,300,000	19,300,000						19,300,000		700,000	700,000	518,600	01/01/9999	3FE
17133P-AA-6	CHUO MITSUI TRUST&BANKIN JR SUBORDINATED	F	04/15/2015	SECURITY CALLED at 100.000		39,695,000	39,695,000	38,063,219	38,063,219						38,063,219		1,631,781	1,631,781	1,092,803	01/01/9999	1FE
65557A-AB-3	NORDEA BANK AB JR SUBORDINATED	F	04/20/2015	SECURITY CALLED at 100.000		45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				1,220,400	01/01/9999	2FE
4899999. Subtotal - Bonds - Hybrid Securities						201,445,000	201,445,000	200,312,419	199,752,870		(180,975)		(180,975)		199,586,619		1,858,381	1,858,381	6,249,335	XXX	XXX
62890@-AY-7	ND PPTYS / CITTA DELLA MODA		04/01/2015	EXCHANGE OF SECURITIES		15,846,026	14,378,867	16,921,559	15,606,728					1,314,831	16,921,559	(1,075,533)		(1,075,533)		12/31/2015	2
62890@-CX-5	ND PPTYS / CITTA DELLA MODA CORPORATE		04/02/2015	VARIOUS		14,034,490	14,378,867	15,846,026	15,846,026						15,846,026	(1,811,536)		(1,811,536)	4,661,023	12/31/2015	2
ZD4106-90-6	T-C 101 MILLER STREET GREENWOOD PLAZA		04/01/2015	EXCHANGE OF SECURITIES		117,513,633	117,719,449	123,936,900	124,562,206					(625,305)	123,936,900	(6,423,268)		(6,423,268)	2,117,592	12/13/2024	5Z
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						147,394,149	146,477,183	156,704,485	156,014,960					689,526	156,704,485	(9,310,337)		(9,310,337)	6,778,615	XXX	XXX
8399997. Total - Bonds - Part 4						5,678,083,532	5,700,598,501	5,634,898,328	5,505,820,157	477,326	(193,963)	3,306,756	(3,023,393)	5,494,360	5,641,411,358	(17,363,160)	54,035,331	36,672,171	165,549,729	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,678,083,532	5,700,598,501	5,634,898,328	5,505,820,157	477,326	(193,963)	3,306,756	(3,023,393)	5,494,360	5,641,411,358	(17,363,160)	54,035,331	36,672,171	165,549,729	XXX	XXX
14152#-12-9	ZYWAVE INSURANCE SOLUTIONS		04/02/2015	JP MORGAN	4,658.870	5,314,284	0.00	4,658,870	4,658,870						4,658,870		655,414	655,414			P5*V
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,314,284	XXX	4,658,870	4,658,870						4,658,870		655,414	655,414		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						5,314,284	XXX	4,658,870	4,658,870						4,658,870		655,414	655,414		XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						5,314,284	XXX	4,658,870	4,658,870						4,658,870		655,414	655,414		XXX	XXX
03674X-10-6	ANTERO RESOURCES COMMON-STK	E	06/09/2015	MERRILL LYNCH PIERCE, FENNER	14,470.000	564,192		623,064							623,064		(58,872)	(58,872)			L
125581-80-1	CIT GROUP INC		05/01/2015	VARIOUS	54,249.810	2,456,601		1,608,697	2,594,768	(986,071)			(986,071)		1,608,697		847,904	847,904	8,137		L
811292-10-1	SCYNEXIS INC		06/23/2015	MERRILL LYNCH PIERCE, FENNER	73,412.300	674,638		592,437	592,437						592,437		82,201	82,201			L
82621J-10-5	SIENTRA INC		06/30/2015	MERRILL LYNCH PIERCE, FENNER	6,548.000	167,270		98,220	109,941	(11,721)			(11,721)		98,220		69,050	69,050			L
C5429#-10-5	MEG ENERGY CORP	C	04/30/2015	EXCHANGE OF SECURITIES	609,756.000	9,880,423		12,000,533	10,260,570					1,739,964	12,000,533	(2,120,111)		(2,120,111)			U
64899K-41-0	NEW POINT V LIMITED	F	04/14/2015	GAIN FROM CASH DISTRIBUTION	1.000	365,298											365,298	365,298			V
G3198U-10-2	ESSENT GROUP COMMON-STK	F	06/30/2015	VARIOUS	489,671.000	13,495,571		11,673,757							11,673,757		1,821,814	1,821,814			L
G6460*-10-3	NEW POINT IV LIMITED	F	04/16/2015	GAIN FROM CASH DISTRIBUTION	153,060.000																V
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						27,603,993	XXX	26,596,708	13,557,716	(997,792)			(997,792)	1,739,964	26,596,708	(2,120,111)	3,127,395	1,007,284	8,137	XXX	XXX
60407*-10-3	ND PROPERTIES, INC.		06/30/2015	ISSUER	68.000	(259,096)		(259,096)	(259,096)						(259,096)						K
	T-C EUROPE HOLDING INC		06/30/2015	ISSUER	1.000	876,291		876,291	876,291						876,291						K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						617,195	XXX	617,195	617,195						617,195					XXX	XXX
87244V-50-0	TC LIFE SOCIAL CHOICE EQUITY		06/24/2015	BOSTON FINANCIAL	178,519.449	7,000,000		3,636,136	6,903,347	(3,267,211)			(3,267,211)		3,636,136		3,363,864	3,363,864			L
87244V-60-9	TC LIFE LARGE-CAP VALUE		06/26/2015	BOSTON FINANCIAL	479,690.043	18,300,000		11,260,636	17,652,594	(6,391,957)			(6,391,957)		11,260,636		7,039,364	7,039,364			L
87244V-80-7	TC LIFE REAL ESTATE SECURITIES		06/29/2015	BOSTON FINANCIAL	588,470.381	21,000,000		8,674,099	21,561,555	(12,887,456)			(12,887,456)		8,674,099		12,325,901	12,325,901			L
87244V-88-0	TC LIFE BOND FUND		06/30/2015	BOSTON FINANCIAL	864,614.520	22,200,000		21,329,596	22,082,255	(752,659)			(752,659)		21,329,596		870,404	870,404			L
87245M-17-8	TIAA CREF LIFEC IDX 2055-INS INST CLASS		06/30/2015	BOSTON FINANCIAL	392,452.830	5,200,000		4,005,960	5,062,642	(1,056,681)			(1,056,681)		4,005,960		1,194,040	1,194,040			L
87245R-72-2	TIAA- CREF LIFESTYLE AGG GRWTH RTMT CL		06/30/2015	BOSTON FINANCIAL	208,754.209	3,100,000		2,273,546	2,962,222	(688,677)			(688,677)		2,273,546		826,454	826,454			L
87245R-75-5	TIAA- CREF LIFESTYL AGG GRWTH RTL CL		06/30/2015	BOSTON FINANCIAL	209,035.738	3,100,000		2,274,027	2,964,127	(690,099)			(690,099)		2,274,027		825,973	825,973			L
9299999. Subtotal - Common Stocks - Mutual Funds						79,900,000	XXX	53,454,000	79,188,742	(25,734,740)			(25,734,740)		53,454,000		26,446,000	26,446,000		XXX	XXX
9799997. Total - Common Stocks - Part 4						108,121,188	XXX	80,667,903	93,363,653	(26,732,532)			(26,732,532)	1,739,964	80,667,903	(2,120,111)	29,573,395	27,453,284	8,137	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						108,121,188	XXX	80,667,903	93,363,653	(26,732,532)			(26,732,532)	1,739,964	80,667,903	(2,120,111)	29,573,395	27,453,284	8,137	XXX	XXX
9899999. Total - Preferred and Common Stocks						113,435,472	XXX	85,326,773	98,022,523	(26,732,532)			(26,732,532)	1,739,964	85,326,773	(2,120,111)	30,228,809	28,108,698	8,137	XXX	XXX
9999999 - Totals						5,791,519,004	XXX	5,720,225,101	5,603,842,680	(26,255,206)	(193,963)	3,306,756	(29,755,925)	7,234,324	5,726,738,131	(19,483,271)	84,264,140	64,780,869	165,557,866	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	109286AA2 BRIGHTON BEACH POWER L.P. 6.92% 03/31/2024	D 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/10/2002	03/31/2024		58,446,000	6.1 (6.924)			(763,835)	(15,044,347)		(22,499,883)		6,224,552					100 / 100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	U62930AA7 NATIONAL CAPITAL TRUST LIMITD GUARANTEE 5.62% 12/17/2018	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2003	12/17/2018		32,960,000	5.97 (5.62)			93,169	1,535,000		2,085,369		(253,000)					100 / 100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	221025AB5 CORY COGENERATION FUNDING CORPORATION B 7.6% 06/30/2026	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/19/2001	06/30/2026		28,746,757	7.47422 (7.601)			(288,725)	(6,881,729)		(10,239,313)		3,054,053					100 / 100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C4111@AB9 GREAT LAKES POWER LIMITED SENIOR 6.6% 06/16/2023	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023		67,320,297	5.8215 (6.6)			(484,690)	(5,872,128)		(13,916,583)		5,619,659					100 / 100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	39071#AA6 GREAT LAKES POWER TRANSMISSION LP SENIOR 6.6% 06/16/2023	D 1																				100 / 100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	531739AA8 LIEVRE POWER FINANCING CORP 5.56% 10/06/2025	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2005	10/06/2025		37,068,966	5.8275 (5.556)			129,703	2,641,423		3,527,275		2,583,992					100 / 100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C4111@AA1 GREAT LAKES POWER LIMITED 7.8% 06/16/2023	D 1	Currency	THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	09/30/2003	06/16/2023		24,422,735	7.186 (7.8)			(160,603)	(1,998,402)		(4,840,050)		1,983,063					100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(1,474,981)	(25,620,183)	XXX	(45,883,185)		19,212,319				XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(1,474,981)	(25,620,183)	XXX	(45,883,185)		19,212,319				XXX	XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	14041NDB4 COMET 2006-A11 A11 FLT,SB 0.2755% 06/17/2019	D 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/01/2008	08/15/2016		19,000,000	4.005 (L)			361,581	761,208		1,045,096	(281,851)				100,931		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	14041NDB4 COMET 2006-A11 A11 FLT,SB 0.2755% 06/17/2019	D 1	Interest Rate	HSBC BANK USA 1IE8VN30JCEQV1H4R804	04/11/2008	08/15/2016		20,000,000	3.905 (L)			370,667	778,831		1,070,160	(286,822)				106,243		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	14041NDB4 COMET 2006-A11 A11 FLT,SB 0.2755% 06/17/2019	D 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/13/2008	08/15/2016		25,250,000	4.335 (L)			521,954	1,105,099		1,513,618	(415,657)				134,132		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	161571BV5 CHAIT 2007-A5 A5 FLT,SB 0.2255% 03/15/2019	D 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/07/2008	03/15/2017		20,750,000	4.585 (L)			454,726	1,387,207		1,663,091	(301,433)				135,654		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	161571BV5 CHAIT 2007-A5 A5 FLT,SB 0.2255% 03/15/2019	D 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/17/2009	03/15/2017		2,829,000	2.8325 (L)			37,345	104,856		128,009	(16,850)				18,495		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	14041NDB4 COMET 2006-A11 A11 FLT,SB 0.2755% 06/17/2019	D 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/05/2009	08/15/2016		15,550,000	2.9175 (L)			211,842	433,253		599,658	(147,284)				82,604		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	14041NDB4 COMET 2006-A11 A11 FLT,SB 0.2755% 06/17/2019	D 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/13/2009	08/15/2016		10,000,000	2.806 (L)			130,689	266,109		369,002	(89,218)				53,122		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	14041NDG3 COMET 2007-A1 A1 FLT,SB 0.2355% 11/15/2019	D 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/30/2009	01/15/2017		1,869,000	3.525 (L)			31,107	84,425		114,476	(18,999)				11,627		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	161571CC6 CHAIT 2007-A12 A12 FLT,SB 0.2355% 08/15/2019	D 1	Interest Rate	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	01/06/2010	08/15/2017		17,500,000	3.5 (L)			289,093	992,326		1,217,258	(125,298)				127,665		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	14041NCT6 COMET 2006-B1 B1 SUB,FLT,SB 0.4655% 01/15/2019	D 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/13/2010	03/15/2016		20,000,000	3.1025 (L)			290,863	397,728		575,438	(248,950)				84,237		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	14041NDT5 COMET 2007-A5 A5 FLT,SB 0.2255% 07/15/2020	D 1	Interest Rate	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	04/09/2010	09/15/2017		12,500,000	3.435 (L)			202,455	709,800		832,876	(80,755)				92,991		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	55264TCL3 MBNAS 2004-A3 A3 FLT,SB 0.4455% 08/16/2021	D 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/28/2010	03/15/2019		25,210,000	3.53 (L)			420,220	2,026,681		2,281,818	(94,003)				242,776		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	02582JEZ9 AMXCA 2008-2 A FLT,SB 1.4455% 09/15/2020	D 1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2010	02/15/2018		10,000,000	3.3425 (L)			157,365	610,320		733,034	(44,498)				81,131		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	55264TCL3 MBNAS 2004-A3 A3 FLT,SB 0.4455% 08/16/2021	D 1	Interest Rate	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	02/09/2011	03/15/2019		6,201,000	3.46 (L)			101,205	482,715		544,218	(21,099)				59,717		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	55264TCL3 MBNAS 2004-A3 A3 FLT,SB 0.4455% 08/16/2021	D 1	Interest Rate	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	03/31/2011	03/15/2019		4,995,000	3.172 (L)			74,369	336,485		381,871	(10,289)				48,103		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LTD 1.3606% 10/30/2025	D 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	10/16/2013	10/30/2025		55,000,000	4.24 (L)			773,646	3,261,544		3,863,397	(802,588)				884,392		0001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												4,429,127	13,738,587	XXX	16,933,020	(2,985,594)				2,263,820	XXX	XXX
CREDIT DEFAULT SWAP - AUTOZONE INC SR UNSECURED	053332AF9 AUTOZONE INC SR UNSECURED 5.5% 11/15/2015	D 1	Credit	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2008	11/15/2015		35,830,000	(1.37) / CREDIT EVENT			(246,799)	(181,975)		(194,247)	240,287					2FE	0003
CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSECURED	816851AK5 SEMPRA ENERGY SR UNSECURED 9.8% 02/15/2019	D 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2008	02/15/2019		25,000,000	(1.48) / CREDIT EVENT			(186,028)	(1,065,452)		(1,074,702)	195,482					2FE	0003
CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSECURED	816851AK5 SEMPRA ENERGY SR UNSECURED 9.8% 02/15/2019	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/17/2008	02/15/2019		25,000,000	(1.48) / CREDIT EVENT			(186,028)	(1,065,452)		(1,074,702)	195,482					2FE	0003
CREDIT DEFAULT SWAP - CITIGROUP INC SUBORDINATED	172967CC3 CITIGROUP INC SUBORDINATED 6% 10/31/2033	D 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2009	03/20/2019		5,000,000	(3) / CREDIT EVENT			(75,417)	(370,105)		(373,855)	61,851					2FE	0003
CREDIT DEFAULT SWAP - ONEOK PARTNERS LP COMPANY GUARNT	68268NAE3 ONEOK PARTNERS LP COMPANY GUARNT 8.625% 03/01/2019	D 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2009	03/01/2019		10,000,000	(2.05) / CREDIT EVENT			(103,069)	(442,835)		(447,960)	(98,590)					2FE	0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSECURED	913110AE5 UNITED UTILITIES PLC SR UNSECURED 5.375% 02/01/2019	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/05/2009	02/01/2019		15,000,000	(0.65) / CREDIT EVENT			(49,021)	(3,913)		(6,351)	(80,025)					2FE	0003
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSECURED	913110AE5 UNITED UTILITIES PLC SR UNSECURED 5.375% 02/01/2019	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/10/2009	02/01/2019		18,000,000	(0.72) / CREDIT EVENT			(65,160)	(48,507)		(51,747)	(90,612)					2FE	0003
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSECURED	913110AE5 UNITED UTILITIES PLC SR UNSECURED 5.375% 02/01/2019	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/10/2009	02/01/2019		5,000,000	(0.72) / CREDIT EVENT			(18,100)	(13,474)		(14,374)	(25,170)					2FE	0003
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSECURED	913110AE5 UNITED UTILITIES PLC SR UNSECURED 5.375% 02/01/2019	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2009	02/01/2019		5,000,000	(0.72) / CREDIT EVENT			(18,100)	(13,474)		(14,374)	(25,170)					2FE	0003
CREDIT DEFAULT SWAP - VALERO ENERGY CORP SR UNSECURED	91913YAN0 VALERO ENERGY CORP SR UNSECURED 9.375% 03/15/2019	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/13/2009	03/15/2019		16,000,000	(2.6) / CREDIT EVENT			(209,156)	(1,117,676)		(1,128,076)	(75,618)					2FE	0003
CREDIT DEFAULT SWAP - INTERNATIONAL PAPER CO SR UNSECURED	460146CD3 INTERNATIONAL PAPER CO SR UNSECURED 9.375% 05/15/2019	D 1	Credit	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2009	05/15/2019		7,100,000	(3) / CREDIT EVENT			(107,092)	(678,797)		(684,122)	61,837					2FE	0003
CREDIT DEFAULT SWAP - 21ST CENTURY FOX AMERICA COMPANY GUARNT	90131HAP0 21ST CENTURY FOX AMERICA COMPANY GUARNT 5.65% 08/15/2020	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2009	09/20/2016		36,000,000	(1) / CREDIT EVENT	(973,454)		(112,575)	(417,252)		(426,252)	90,985		68,425			2FE	0003
CREDIT DEFAULT SWAP - 21ST CENTURY FOX AMERICA COMPANY GUARNT	90131HAP0 21ST CENTURY FOX AMERICA COMPANY GUARNT 5.65% 08/15/2020	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2009	09/20/2016		5,000,000	(1) / CREDIT EVENT	(141,646)		(15,182)	(57,952)		(59,202)	12,184		9,956			2FE	0003
CREDIT DEFAULT SWAP - 21ST CENTURY FOX AMERICA COMPANY GUARNT	90131HAP0 21ST CENTURY FOX AMERICA COMPANY GUARNT 5.65% 08/15/2020	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/31/2009	09/20/2016		5,000,000	(1) / CREDIT EVENT	(135,727)		(15,595)	(57,952)		(59,202)	12,596		9,544			2FE	0003
CREDIT DEFAULT SWAP - 21ST CENTURY FOX AMERICA COMPANY GUARNT	90131HAP0 21ST CENTURY FOX AMERICA COMPANY GUARNT 5.65% 08/15/2020	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/01/2009	09/20/2016		5,000,000	(1) / CREDIT EVENT	(132,844)		(15,794)	(57,952)		(59,202)	12,795		9,345			2FE	0003
CREDIT DEFAULT SWAP - 21ST CENTURY FOX AMERICA COMPANY GUARNT	90131HAP0 21ST CENTURY FOX AMERICA COMPANY GUARNT 5.65% 08/15/2020	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/01/2009	09/20/2016		5,000,000	(1) / CREDIT EVENT	(132,844)		(15,794)	(57,952)		(59,202)	12,795		9,345			2FE	0003
CREDIT DEFAULT SWAP - BURLINGTN NORTH SANTA FE SR UNSECURED	12189TAA2 BURLINGTN NORTH SANTA FE SR UNSECURED 7% 12/15/2025	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2009	12/20/2019		30,000,000	(1) / CREDIT EVENT	(962,733)		(104,229)	(1,111,638)		(1,119,138)	71,600		46,605			1FE	0003
CREDIT DEFAULT SWAP - WILLIAM BLAIR CTL PASS THRU TRUST (WAG K)	96928*CV7 WILLIAM BLAIR CTL PASS THRU TRUST (WAG K) 6.8% 03/15/2034	D 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/12/2010	03/20/2020		3,700,000	(1) / CREDIT EVENT	(163,923)		(10,487)	(66,577)		(67,502)	(3,942)		8,115			2	0003
CREDIT DEFAULT SWAP - CGPC PASS THRU TRUST (WAG)	12536#AA2 CGPC PASS THRU TRUST (WAG) 6.59% 11/01/2032	D 1																			2	
CREDIT DEFAULT SWAP - WELLS FARGO NATIONAL BANK (WAG CRANBERRY)	52707#AA1 WELLS FARGO NATIONAL BANK (WAG CRANBERRY) 7.05% 05/15/2034	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/07/2010	06/20/2020		8,573,000	(1) / CREDIT EVENT	(123,986)		(37,074)	(153,007)		(155,151)	2,179		6,029			2	0003

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CREDIT DEFAULT SWAP - WELLS FARGO BANK NORTHWEST (WAG LAWTON)	52706@AA4 WELLS FARGO BANK NORTHWEST (WAG LAWTON) 6.85% 05/15/2034	D 1																			2	
CREDIT DEFAULT SWAP - CGPC PASS THRU TRUST (WAG)	12536#AA2 CGPC PASS THRU TRUST (WAG) 6.59% 11/01/2032	D 1																			2	
CREDIT DEFAULT SWAP - HAL ROCK SPRINGS PORT. L.P. (HALLIBURTON)	40407@AA1 HAL ROCK SPRINGS PORT. L.P. (HALLIBURTON) 6.3% 11/10/2029	D 1	Credit	DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	05/13/2010	06/20/2017	3,000,000	(1) / CREDIT EVENT	(6,291)		(14,644)	(49,305)		(50,055)	2,122		440			1	0003
CREDIT DEFAULT SWAP - SCP 2002F L.P. (HALLIBURTON)	94978#BX4 SCP 2002F L.P. (HALLIBURTON) 6.231% 08/10/2028	D 1																			1	
CREDIT DEFAULT SWAP - HAL ROCK SPRINGS PORT. L.P. (HALLIBURTON)	40407@AA1 HAL ROCK SPRINGS PORT. L.P. (HALLIBURTON) 6.3% 11/10/2029	D 1	Credit	DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	05/13/2010	06/20/2020	10,000,000	(1) / CREDIT EVENT	90,617		(54,727)	(230,341)		(232,841)	(146,500)		(4,450)			1	0003
CREDIT DEFAULT SWAP - SCP 2002F L.P. (HALLIBURTON)	94978#BX4 SCP 2002F L.P. (HALLIBURTON) 6.231% 08/10/2028	D 1																			1	
CREDIT DEFAULT SWAP - HAL ROCK SPRINGS PORT. L.P. (HALLIBURTON)	40407@AA1 HAL ROCK SPRINGS PORT. L.P. (HALLIBURTON) 6.3% 11/10/2029	D 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	05/13/2010	06/20/2020	19,000,000	(1) / CREDIT EVENT	172,173		(103,982)	(437,648)		(442,398)	(278,350)		(8,455)			1	0003
CREDIT DEFAULT SWAP - SCP 2002F L.P. (HALLIBURTON)	94978#BX4 SCP 2002F L.P. (HALLIBURTON) 6.231% 08/10/2028	D 1																			1	
CREDIT DEFAULT SWAP - CCD-PR-NO 1, LLC (CVS DORADO)	12495@AA3 CCD-PR-NO 1, LLC (CVS DORADO) 6.65% 01/15/2036	D 1	Credit	JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	07/06/2010	09/20/2020	12,500,000	(1) / CREDIT EVENT	(187,050)		(53,761)	(444,060)		(447,185)	74,766		9,086			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																			2	
CREDIT DEFAULT SWAP - WELLS FARGO (CVS 2010 SALE LEASEBK)	12669*AA5 WELLS FARGO (CVS 2010 SALE LEASEBK) 6.83% 10/10/2032	D 1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/07/2010	09/20/2017	25,000,000	(1) / CREDIT EVENT	(418,537)		(96,857)	(506,586)		(512,836)	90,511		28,837			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																			2	
CREDIT DEFAULT SWAP - WELLS FARGO (CVS 2010 SALE LEASEBK)	12669*AA5 WELLS FARGO (CVS 2010 SALE LEASEBK) 6.83% 10/10/2032	D 1	Credit	DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	07/07/2010	09/20/2017	25,000,000	(1) / CREDIT EVENT	(352,672)		(101,395)	(506,586)		(512,836)	95,049		24,299			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																			2	
CREDIT DEFAULT SWAP - WELLS FARGO (CVS 2010 SALE LEASEBK)	12669*AA5 WELLS FARGO (CVS 2010 SALE LEASEBK) 6.83% 10/10/2032	D 1	Credit	JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	07/07/2010	09/20/2017	10,000,000	(1) / CREDIT EVENT	(147,644)		(40,105)	(202,634)		(205,134)	37,567		10,173			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																			2	
CREDIT DEFAULT SWAP - WELLS FARGO (CVS 2010 SALE LEASEBK)	12669*AA5 WELLS FARGO (CVS 2010 SALE LEASEBK) 6.83% 10/10/2032	D 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	07/07/2010	09/20/2017	12,000,000	(1) / CREDIT EVENT	(177,173)		(48,126)	(243,161)		(246,161)	45,080		12,207			2	0003

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CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																				2	
CREDIT DEFAULT SWAP - WELLS FARGO (CVS 2010 SALE LEASEBK)	12669*AA5 WELLS FARGO (CVS 2010 SALE LEASEBK) 6.83% 10/10/2032	D 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	07/08/2010	09/20/2017		12,000,000	(1) / CREDIT EVENT	(185,368)		(47,557)	(243,161)		(246,161)	44,511		12,777			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																				2	
CREDIT DEFAULT SWAP - ANADARKO PETROLEUM CORP SR UNSECURED	032511BH9 ANADARKO PETROLEUM CORP SR UNSECURED 6.375% 09/15/2017	D 1	Credit	JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	08/09/2010	06/20/2017		15,000,000	(5) / CREDIT EVENT	(1,687,080)		(255,134)	(1,370,650)		(1,389,400)	118,021		121,949			2FE	0003
CREDIT DEFAULT SWAP - ANADARKO PETROLEUM CORP SR UNSECURED	032511BH9 ANADARKO PETROLEUM CORP SR UNSECURED 6.375% 09/15/2017	D 1	Credit	DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	08/10/2010	06/20/2017		5,000,000	(5) / CREDIT EVENT	(547,445)		(86,107)	(456,883)		(463,133)	40,403		39,588			2FE	0003
CREDIT DEFAULT SWAP - POTASH CORP-SASKATCHEWAN SR UNSECURED	73755LAH0 POTASH CORP-SASKATCHEWAN SR UNSECURED 4.875% 03/30/2020	D 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/12/2010	12/20/2015		20,000,000	(1) / CREDIT EVENT	162,639		(116,115)	(87,443)		(92,443)	103,350		(15,559)			1FE	0003
CREDIT DEFAULT SWAP - WELLS FARGO (CVS LAWRENCEBURG)	96929@AA2 WELLS FARGO (CVS LAWRENCEBURG) 6.19% 01/15/2031	D 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/01/2010	12/20/2020		9,470,000	(1) / CREDIT EVENT	(218,879)		(36,903)	(340,221)		(342,589)	54,855		10,710			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																				2	
CREDIT DEFAULT SWAP - WELLS FARGO BANK (CVS 2010 SECONDARY)	94978#CQ8 WELLS FARGO BANK (CVS 2010 SECONDARY) 5.61% 08/10/2027	D 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/01/2010	12/20/2017		27,200,000	(1) / CREDIT EVENT	(607,778)		(94,494)	(598,358)		(605,158)	94,340		42,262			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																				2	
CREDIT DEFAULT SWAP - STATE OF QATAR SR UNSECURED	74727PAK7 STATE OF QATAR SR UNSECURED 5.25% 01/20/2020	D 1	Credit	CITIBANK N.A. NEW YORK	E570DZWZ7FF32TWEFA76	02/23/2011	03/20/2016		15,000,000	(1) / CREDIT EVENT	79,014		(83,160)	(96,367)		(100,117)	16,632		(7,743)			1FE	0003
CREDIT DEFAULT SWAP - BGS CTL PASS THRU (CVS EVANSVILLE)	08882*AA4 BGS CTL PASS THRU (CVS EVANSVILLE) 6.043% 01/15/2037	D 1	Credit	BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	05/31/2011	06/20/2018		3,700,000	(1) / CREDIT EVENT	(33,327)		(16,259)	(94,100)		(95,025)	16,379		2,344			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BANK, TRUSTEE (CVS CORP)	94978#AH0 WELLS FARGO BANK, TRUSTEE (CVS CORP) 7.53% 01/10/2024	D 1																				2	
CREDIT DEFAULT SWAP - CVS (MELBOURNE FL) CTL PASS THRU TRUST	12670@AA0 CVS (MELBOURNE FL) CTL PASS THRU TRUST 6.015% 01/15/2036	D 1	Credit	JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	07/11/2011	09/20/2018		8,900,000	(1) / CREDIT EVENT	(57,331)		(40,794)	(241,631)		(243,856)	39,258		3,953			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BACKED TRUST 2006 B	12666*AA8 CVS LEASE-BACKED TRUST 2006 B 6.323% 01/10/2029	D 1																				2	
CREDIT DEFAULT SWAP - DUKE ENERGY CAROLINAS 1ST MORTGAGE	26442CAH7 DUKE ENERGY CAROLINAS 1ST MORTGAGE 5.3% 02/15/2040	D 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	07/20/2011	09/20/2016		25,000,000	(1) / CREDIT EVENT	(725,042)		(56,038)	(294,682)		(300,932)	49,772		69,656			1FE	0003
CREDIT DEFAULT SWAP - CVS LEASE BACKED PASS THRU PRIVATE PLACE	12671*AA1 CVS LEASE BACKED PASS THRU PRIVATE PLACE 5.5% 12/10/2033	D 1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/06/2011	12/20/2018		25,000,000	(1) / CREDIT EVENT	(11,806)		(124,881)	(710,854)		(717,104)	125,560		814			2	0003

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CREDIT DEFAULT SWAP - WELLS FARGO BANK, TRUSTEE (CVS CORP)	94978#AH0 WELLS FARGO BANK, TRUSTEE (CVS CORP) 7.53% 01/10/2024	D 1																			2	
CREDIT DEFAULT SWAP - CVS LEASE BACKED PASS THRU PRIVATE PLACE	12671*AA1 CVS LEASE BACKED PASS THRU PRIVATE PLACE 5.5% 12/10/2033	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/06/2011	12/20/2021		10,000,000	(1) / CREDIT EVENT	125,283		(56,370)	(374,743)		(377,243)	83,972		(6,092)			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BANK, TRUSTEE (CVS CORP)	94978#AH0 WELLS FARGO BANK, TRUSTEE (CVS CORP) 7.53% 01/10/2024	D 1																			2	
CREDIT DEFAULT SWAP - CVS LEASE BACKED PASS THRU PRIVATE PLACE	12671*AA1 CVS LEASE BACKED PASS THRU PRIVATE PLACE 5.5% 12/10/2033	D 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2011	12/20/2018		15,000,000	(1) / CREDIT EVENT	(27,199)		(73,541)	(426,512)		(430,262)	73,949		1,875			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BANK, TRUSTEE (CVS CORP)	94978#AH0 WELLS FARGO BANK, TRUSTEE (CVS CORP) 7.53% 01/10/2024	D 1																			2	
CREDIT DEFAULT SWAP - CVS LEASE BACKED PASS THRU PRIVATE PLACE	12671*AA1 CVS LEASE BACKED PASS THRU PRIVATE PLACE 5.5% 12/10/2033	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/11/2011	12/20/2021		10,000,000	(1) / CREDIT EVENT	105,949		(55,433)	(374,743)		(377,243)	83,035		(5,155)			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BANK, TRUSTEE (CVS CORP)	94978#AH0 WELLS FARGO BANK, TRUSTEE (CVS CORP) 7.53% 01/10/2024	D 1																			2	
CREDIT DEFAULT SWAP - CVS LEASE BACKED PASS THRU PRIVATE PLACE	12671*AA1 CVS LEASE BACKED PASS THRU PRIVATE PLACE 5.5% 12/10/2033	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2021		8,000,000	(1) / CREDIT EVENT	77,431		(43,993)	(299,794)		(301,794)	66,074		(3,771)			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BANK, TRUSTEE (CVS CORP)	94978#AH0 WELLS FARGO BANK, TRUSTEE (CVS CORP) 7.53% 01/10/2024	D 1																			2	
CREDIT DEFAULT SWAP - CVS LEASE BACKED PASS THRU PRIVATE PLACE	12671*AA1 CVS LEASE BACKED PASS THRU PRIVATE PLACE 5.5% 12/10/2033	D 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2018		10,000,000	(1) / CREDIT EVENT	(65,412)		(45,761)	(284,342)		(286,842)	46,032		4,517			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BANK, TRUSTEE (CVS CORP)	94978#AH0 WELLS FARGO BANK, TRUSTEE (CVS CORP) 7.53% 01/10/2024	D 1																			2	
CREDIT DEFAULT SWAP - KEYSPAN CORP SR UNSECURED	49337WAH3 KEYSPAN CORP SR UNSECURED 5.875% 04/01/2033	D 1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/14/2012	03/20/2017		20,000,000	(1) / CREDIT EVENT	(516,125)		(50,276)	(293,669)		(298,669)	41,400		50,279			2FE	0003
CREDIT DEFAULT SWAP - KEYSPAN CORP SR UNSECURED	49337WAJ9 KEYSPAN CORP SR UNSECURED 5.803% 04/01/2035	D 1																			2FE	
CREDIT DEFAULT SWAP - RFC LEASE TRUST SERIES 2009-1 (HP)	76201*AA5 RFC LEASE TRUST SERIES 2009-1 (HP) 6.305% 11/15/2024	D 1	Credit	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	08/06/2012	09/20/2015		25,000,000	(1) / CREDIT EVENT	491,647		(203,960)	(51,763)		(58,013)	201,479		(78,266)			2	0003
CREDIT DEFAULT SWAP - CTL PASS-THRU TRUST (CREDIT SUISSE) 2010	22951#AA7 CTL PASS-THRU TRUST (CREDIT SUISSE) 2010 5.25% 06/15/2032	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/06/2012	09/20/2017		20,000,000	(1) / CREDIT EVENT	(56,039)		(95,126)	(340,832)		(345,832)	21,469		5,430			2	0003

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CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PASS THRU TRUST(CVS)	22956#AA2 LESMARK CAPITAL CTL PASS THRU TRUST(CVS) 5% 01/15/2039	D 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/25/2013	03/20/2018		7,700,000	(1) / CREDIT EVENT	(237,724)		(15,405)	(182,512)		(184,437)	17,238		23,309			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BANK, TRUSTEE (CVS CORP)	94978#AH0 WELLS FARGO BANK, TRUSTEE (CVS CORP) 7.53% 01/10/2024	D 1																			2	
CREDIT DEFAULT SWAP - TIME WARNER CABLE INC COMPANY GUARNT	88732JAY4 TIME WARNER CABLE INC COMPANY GUARNT 5.875% 11/15/2040	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2013	09/20/2018		25,000,000	(1) / CREDIT EVENT	831,795		(204,684)	(160,264)		(166,514)	494,243		(78,990)			2FE	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE INC COMPANY GUARNT	88732JBD9 TIME WARNER CABLE INC COMPANY GUARNT 4.5% 09/15/2042	D 1																			2FE	
CREDIT DEFAULT SWAP - TIME WARNER CABLE INC COMPANY GUARNT	88732JAU2 TIME WARNER CABLE INC COMPANY GUARNT 6.75% 06/15/2039	D 1																			2FE	
CREDIT DEFAULT SWAP - TIME WARNER CABLE INC COMPANY GUARNT	88732JAU2 TIME WARNER CABLE INC COMPANY GUARNT 6.75% 06/15/2039	D 1	Credit	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2013	09/20/2018		10,000,000	(1) / CREDIT EVENT	513,709		(99,138)	(64,106)		(66,606)	214,961		(48,860)			2FE	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE INC COMPANY GUARNT	88732JAJ7 TIME WARNER CABLE INC COMPANY GUARNT 6.55% 05/01/2037	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/01/2013	09/20/2018		20,000,000	(1) / CREDIT EVENT	1,143,330		(209,301)	(128,211)		(133,211)	440,948		(108,746)			2FE	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE INC COMPANY GUARNT	88732JAU2 TIME WARNER CABLE INC COMPANY GUARNT 6.75% 06/15/2039	D 1																			2FE	
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BE9 FED REPUBLIC OF BRAZIL SR UNSECURED 8.875% 10/14/2019	D 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2014	09/20/2015		80,000,000	(1) / CREDIT EVENT	(654,222)		(78,686)	(30,019)		(50,019)	(251,078)		323,536			2FE	0003
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BR0 FED REPUBLIC OF BRAZIL SR UNSECURED 5.625% 01/07/2041	D 1																			2FE	
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BV1 FED REPUBLIC OF BRAZIL SR UNSECURED 4.25% 01/07/2025	D 1																			2FE	
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BM1 FED REPUBLIC OF BRAZIL SR UNSECURED 6% 01/17/2017	D 1																			2FE	
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BM1 FED REPUBLIC OF BRAZIL SR UNSECURED 6% 01/17/2017	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/17/2014	12/20/2015		35,000,000	(1) / CREDIT EVENT	(219,824)		(82,132)	(27,625)		(36,375)	(107,210)		93,840			2FE	0003
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BQ2 FED REPUBLIC OF BRAZIL SR UNSECURED 5.875% 01/15/2019	D 1																			2FE	
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BW9 FED REPUBLIC OF BRAZIL SR UNSECURED 5% 01/27/2045	D 1																			2FE	
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BU3 FED REPUBLIC OF BRAZIL SR UNSECURED 2.625% 01/05/2023	D 1																			2FE	
CREDIT DEFAULT SWAP - FED REPUBLIC OF BRAZIL SR UNSECURED	105756BF6 FED REPUBLIC OF BRAZIL SR UNSECURED 8.75% 02/04/2025	D 1																			2FE	
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(6,113,538)		(4,375,545)	(17,175,748)	XXX	(17,427,785)	2,620,784		693,158			XXX	XXX

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L1056JAA4 CIBA SPECIAL CHEM FIN LX COMPANY GUARNT 4.88% 06/20/2018	D 1	Currency	THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	11/29/2004	06/20/2018		13,285,000	5.735 (4.875)			124,871	2,214,698		2,220,972	182,629	952,000			114,578		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	MORTGAGE LOAN 602900	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/24/2005	03/10/2016		6,415,778	5.8825 (5.75066)			6,941	132,971		133,783	(18,496)	479,685			26,760		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	MORTGAGE LOAN 638800	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	03/01/2007	04/01/2017		52,176,941	5.7371 (5.125)			241,760	4,348,726		4,348,833	(308,939)	3,658,588			345,725		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G76311AE2 ROLLS-ROYCE PLC SR UNSECURED 7.38% 06/14/2016	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2003	06/14/2016		19,824,620	6.77 (7.375)			(28,765)	728,670		725,797	38,469	(153,571)			97,065		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G0804NAC4 AGGREGATE INDUSTRIES PLC COMPANY GUARNT 7.25% 05/31/2016	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/04/2004	05/31/2016		27,430,500	6.71 (7.25)			104,501	4,022,874		4,033,862	(49,968)	(189,750)			131,591		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L1056JAA4 CIBA SPECIAL CHEM FIN LX COMPANY GUARNT 4.88% 06/20/2018	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/08/2004	06/20/2018		24,200,000	5.285 (4.875)			128,093	1,412,216		1,418,044	453,784	1,904,000			208,715		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	T44793AA4 FINMECCANICA SPA SR UNSECURED 5.75% 12/12/2018	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2004	12/12/2018		23,800,000	6.35 (5.75)			121,381	962,790		335,847	577,096	1,904,000			221,186		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	11778BAC6 BSKYB FINANCE UK PLC COMPANY GUARNT 5.75% 10/20/2017	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/13/2005	10/20/2017		34,960,000	6.02 (5.75)			147,537	4,209,815		3,366,561	109,223	(253,000)			265,649		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N9373NCB8 VOLKSWAGEN INTL FIN NV COMPANY GUARNT 5.38% 05/22/2018	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2004	05/22/2018		23,660,000	6.2675 (5.375)			220,837	1,176,058		1,204,881	427,231	1,904,000			201,315		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	S69124MY8 REPUBLIC OF SOUTH AFRICA SR UNSECURED 4.5% 04/05/2016	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	03/30/2006	04/05/2016		24,260,000	5.9 (4.5)			307,861	2,166,085		2,268,277	(24,827)	1,904,000			106,241		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7160#AD1 ORICA FINANCE LIMITED 2.91% 05/05/2017	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	03/23/2005	05/05/2017		27,500,000	5.6 (0.67)			311,805	2,080,629		2,192,978	(448,751)	1,600,539			186,986		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	706451AQ4 PETROLEOS MEXICANOS COMPANY GUARNT 6.38% 08/05/2016	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	07/22/2004	08/05/2016		18,375,000	6.985 (6.375)			146,438	1,726,596		1,282,631	117,380	1,428,000			96,419		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D2488*AC7 ENTERPRISE AUTO DEUTSCHLAND '05E 4.31% 02/09/2017	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	01/20/2005	02/09/2017		28,000,000	5.24 (4.31)			239,781	4,143,613		4,311,349	151,272	2,058,414			177,995		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G3107#AB1 ERAC IRELAND (ENTERPRISE) '05F 4.31% 02/09/2017	D 1																				
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908002 ND PROPERTIES NOTES 70 BLVD COURCELLES 4.45% 12/19/2016	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	12/19/2006	12/19/2016		77,669,342	5.435 (4.45)			637,709	12,757,821		12,815,352	302,532	5,616,499			471,481		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	MORTGAGE LOAN 629000	B 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/01/2006	06/01/2016		48,220,882	6.25 (5.55531)			325,309	6,311,024		6,363,199	(339,198)	3,171,325			231,672		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	54401PA#3 LORD CORPORATION A 4.76% 07/12/2016	D 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/14/2006	07/12/2016		32,072,500	6.22 (4.7625)			333,060	4,145,954		4,446,965	(9,290)	2,420,374			163,193		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2557FDK7 DEUTSCHE TELEKOM INT FIN COMPANY GUARNT 7.5% 01/24/2033	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77 (7.5)			138,081	(7,275,888)		(7,253,445)	2,550,704	1,904,000			461,889		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9686MAA5 VEOLIA ENVIRONNEMENT SA SR UNSECURED 5.38% 05/28/2018	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/14/2003	05/28/2018		9,404,000	5.62 (5.375)			58,332	224,087		227,842	201,912	761,600			80,242		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	MORTGAGE LOAN 626500	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2006	05/11/2016		75,213,675	5.817 (5.1935)			355,525	5,545,257		5,583,047	(501,606)	5,288,169			349,916		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F4113NCE7 ORANGE SA SR UNSECURED 8.13% 01/28/2033	D 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429 (8.125)			144,521	(7,483,897)		(7,459,265)	2,773,436	1,904,000			462,033		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G76311AE2 ROLLS-ROYCE PLC SR UNSECURED 7.38% 06/14/2016	D 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/21/2003	06/14/2016		23,722,500	7.84 (7.375)			64,665	322,416		327,823	(55,021)	(189,750)			116,150		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B82095AG3 SOLVAY SA SR UNSECURED 4.63% 06/27/2018	D 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/28/2003	06/27/2018		16,342,500	5.474 (4.625)			88,538	(763,084)		(761,969)	318,717	1,428,000			141,401		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9686MAC1 VEOLIA ENVIRONNEMENT SA SR UNSECURED 6.13% 11/25/2033	D 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075 (6.125)			68,564	(923,400)		(1,250,874)	962,965	952,000			270,381		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	MORTGAGE LOAN 585100	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/03/2004	12/01/2016		36,347,589	5.96468 (6.33578)			(139,624)	(2,686,279)		(2,709,194)	73,011	2,967,914			216,921		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	MORTGAGE LOAN 585101	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2005	12/01/2016		9,958,677	5.85271 (5.32067)			42,422	711,789		718,564	(53,028)	706,904			59,433		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2962#AB9 ENECO B 4.72% 03/28/2017	D 1	Currency	THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2017		23,643,000	5.6 (4.72)			222,473	3,811,272		3,907,573	154,039	1,713,600			156,169		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2962#AC7 ENECO C 4.82% 03/28/2019	D 1	Currency	THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2019		32,837,500	5.7 (4.817)			312,877	4,948,399		5,083,633	596,679	2,380,000			317,744		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G26248AE3 DAIRY CREST GROUP PLC B 4.85% 04/04/2017	D 1	Currency	THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	03/08/2007	04/04/2017		2,791,936	5.72 (4.849)			26,283	447,375		458,044	19,062	202,586			18,543		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	628908051 ND PROPERTIES NOTES ST. MARY AXE HOUSE 6.58% 07/25/2017	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	07/27/2007	07/25/2017		89,775,430	6.2525 (6.58)			532,516	22,303,745		22,350,108	49,864	(559,163)			646,014		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908BZ3 ND PROPERTIES NOTES SONNENSTRASSE 5.96% 09/01/2016	D 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/12/2009	09/01/2016		58,384,118	4.26 (3.59)			401,305	12,204,649		12,240,822	103,833	3,980,070			316,480		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	628908CC3 ND PROPERTIES NOTES BELGRAVE HOUSE 5.49% 02/22/2019	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	02/17/2011	02/22/2019		177,807,704	3.26 (3.5)			(108,193)	3,190,534		3,179,227	2,299,249	(1,391,873)			1,698,984		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CD1 ND PROPERTIES NOTES PEP SHOPPING CENTER 4.48% 12/14/2021	D 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/18/2011	12/14/2021		140,319,692	4.5375 (4.48)			604,428	16,588,523		16,643,477	4,056,022	9,779,235			1,783,636		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CF6 ND PROPERTIES NOTES GROPIUS 3.68% 03/28/2022	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	03/26/2012	03/28/2022		82,615,000	4.085 (3.68)			407,535	8,584,957		8,619,589	2,052,283	5,902,400			1,073,037		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908BF7 ND PROPERTIES ERLANGEN ARCADEN 5.85% 04/16/2022	D 1																				
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	628908CH2 ND PROPERTIES - FESTIVAL PLACE 4.3% 09/06/2022	D 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/28/2012	08/28/2020		222,115,111	4.391 (4.3)			151,282	(685,253)		(675,004)	2,899,561	(1,780,017)			2,524,483		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK PLC C 4.26% 04/17/2025	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59 (4.26)			78,781	(4,324,192)		(4,313,209)	933,776	(442,750)			817,601		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G0566*AB5 ARQIVA PP FINANCING PLC 2 4.1% 06/30/2025	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/30/2013	06/30/2025		42,473,200	4.61 (4.101)			76,890	(1,516,514)		(1,516,514)	631,367	(354,200)			671,836		0002
CURRENCY SWAP - PAY FIXED SGD RECEIVE FIXED USD	JEM PARTNERS FUND LTD OIA	BA 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/05/2013	06/14/2020		32,894,737	5.825 (5.25)			158,849	4,071,295		4,085,426	185,809	510,172			366,361		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G03698AT3 ANGLIAN WATER SERVICES FINANCING PLC A 3.54% 10/15/2023	D 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/26/2013	10/15/2023		59,989,800	3.9775 (3.537)			167,393	(1,481,885)		(1,436,083)	963,456	(493,350)			864,073		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N9041*AA5 URSA INSULATION B.V. 6.5% 04/26/2020	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/30/2013	04/28/2020		47,287,409	7.5525 (6.5)			517,607	8,081,234		8,245,986	1,249,234	3,393,202			519,779		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908BF7 ND PROPERTIES ERLANGEN ARCADEN 5.85% 04/16/2022	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.59 (5.54)			216,922	3,834,383		3,852,748	657,755	1,528,878			283,454		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CG4 ND PROPERTIES NOTES ERLANGEN ARCADEN 3.9% 04/16/2022	D 1																				
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908234 ND PROPERTIES NOTES ERLANGEN ARCADEN 3.9% 04/16/2022	D 1																				
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	62896#AA1 ND PROPERTIES/FESTIVAL PLACE 4.39% 09/06/2022	D 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/02/2014	08/28/2020		6,016,295	4.3275 (4.39)			5,036	227,693		228,051	76,647	(46,173)			68,379		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F5238*AA5 INTERNATIONAL COOKWARE GROUP A 9% 06/30/2017	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/10/2014	06/30/2017		2,782,792	9.245 (9)			33,549	537,187		537,187	12,361	114,068			19,691		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F5238@AA3 INTERNATIONAL COOKWARE B 9% 02/11/2019	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/10/2014	02/11/2019		23,852,500	9.825 (9)			309,402	5,024,461		5,024,461	604,019	1,666,000			226,972		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	628908CJ8 ND PROPERTIES INC-FESTIVAL PLACE 4.26% 09/06/2022	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	03/04/2014	08/28/2020		9,814,896	4.262 (4.26)			13,496	534,508		535,538	119,778	(74,382)			111,553		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	ZD5102284 ND FESTIVAL PLACE LLC 4.26% 09/06/2022	D 1																				
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AK5 GREAT LAKES POWER LIMITED 3 4.96% 06/16/2023	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/19/2014	06/16/2023		17,005,281	4.908 (4.96)			36,700	1,674,887		1,678,002	(217,611)	1,141,764			239,996		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AM3 BROOKFIELD UTILITIES ISSUER UK PLC B 4.51% 06/15/2029	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886 (4.51)			251,140	577,744		580,974	78,173	(88,550)			219,380		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD 6.62% 04/15/2027	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	07/02/2014	04/15/2027		43,800,000	4 (6.62)			(307,309)	9,574,823		9,472,526	(572,792)	5,120,000			752,290		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AF5 CSL FINANCE PTY LTD B 1.93% 11/12/2024	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2024		25,926,000	3.7725 (1.93)			277,848	4,227,603		4,086,843	291,196	1,904,000			396,974		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C 2.1% 11/12/2026	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875 (2.1)			272,776	4,266,480		4,105,398	313,359	1,904,000			437,328		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AA4 NORTH WEST ELECTRICITY NETWORKS PLC 1 4.07% 12/20/2029	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584 (4.07)			55,081	201,352		204,586	145,308	(151,800)			366,897		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	ZD4106906 T-C 101 MILLER STREET GREENWOOD PLAZA 6% 12/13/2024	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	12/11/2014	12/13/2024		25,187,081	4.4925 (6)			(140,697)	1,401,895		1,390,182	336,114	1,368,598			387,403		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 711700	B 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	12/18/2014	01/25/2022		136,485,700	3.856 (3.35)			391,172	869,591		986,708	1,907,962	(1,101,815)			1,750,277		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	01/28/2015	07/16/2035		151,030,422	4.825 (4.1)			455,782	(6,406,007)		(6,223,730)	(953,376)	(5,452,631)			3,381,997		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 COMPANY LIMITED-D-SR-SEC 2.91% 04/29/2027	D 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.50625 (2.91)			28,083	(639,178)		(611,095)	(22,115)	(617,063)			530,004		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD-SR-SEC 4.88% 06/27/2027	D 1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	03/17/2015	06/27/2027		8,371,000	3.86 (4.876)			(8,315)	(13,591)		(21,906)	102,459	(116,050)			144,990		0002
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												9,630,835	142,289,511	XXX	141,591,408	26,504,708	74,066,696			26,297,262	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(6,113,538)		9,684,417	138,852,350	XXX	141,096,643	26,139,898	74,066,696	693,158		28,561,082	XXX	XXX
CREDIT DEFAULT SWAP - KIMBERLY-CLARK CORP SR UNSECURED	655844A#5 NORFOLK SOUTHERN CORP	D 1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/02/2005	08/15/2015		20,000,000	0.465 / (CREDIT EVENT)			46,758			13,338					20,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	715638B*2 REPUBLIC OF PERU	D 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/06/2011	06/20/2016		5,000,000	1 / (CREDIT EVENT)	(166,462)		41,531	(32,242)		22,564			16,393		5,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	038521D*8 ARAMARK CORP	D 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/11/2011	09/20/2021		10,000,000	5 / (CREDIT EVENT)	223,438		240,520	136,549		1,594,479			(10,869)		10,000,000	3	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	038521D*8 ARAMARK CORP	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/11/2011	09/20/2021		5,000,000	5 / (CREDIT EVENT)	128,187		119,459	78,338		797,240			(6,235)		5,000,000	3	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	038521D*8 ARAMARK CORP	D 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/12/2011	09/20/2021		10,000,000	5 / (CREDIT EVENT)	159,931		243,607	97,764		1,594,479			(7,782)		10,000,000	3	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	038521D*8 ARAMARK CORP	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/12/2011	09/20/2021		5,000,000	5 / (CREDIT EVENT)	96,243		121,012	58,832		797,240			(4,683)		5,000,000	3	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	723787A*8 PIONEER NATURAL RESOURCES	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/25/2011	09/20/2021		5,000,000	1 / (CREDIT EVENT)	(561,175)		52,539	(344,244)		(122,042)			27,400		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	034863A#7 ANGLO AMERICAN PLC	D 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2011	09/20/2016		5,000,000	1 / (CREDIT EVENT)	(320,652)		56,477	(77,566)		40,580			31,338		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	195325B#1 REPUBLIC OF COLOMBIA	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	09/13/2011	09/20/2016		5,000,000	1 / (CREDIT EVENT)	(148,222)		39,791	(36,266)		10,723			14,652		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	88322KA#0 KINGDOM OF THAILAND	D 1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2011	12/20/2016		5,000,000	1 / (CREDIT EVENT)	(251,763)		48,985	(71,010)		50,603			23,846		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	88322KA#8 KINGDOM OF THAILAND	D 1	Credit	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2011	12/20/2016		5,000,000	1 / (CREDIT EVENT)	(291,825)		52,998	(82,961)		50,603			27,859		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	455780B@4 REPUBLIC OF INDONESIA	D 1	Credit	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/03/2011	12/20/2016		5,000,000	1 / (CREDIT EVENT)	(234,031)		47,803	(67,492)		30,625			22,664		5,000,000	2	0004

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - US TREASURY N/B	455780B84 REPUBLIC OF INDONESIA	D 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2011	12/20/2016		5,000,000	1 / (CREDIT EVENT)	(258,738)		50,290	(74,898)		30,625			25,151		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	718286D*5 REPUBLIC OF PHILIPPINES	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	11/09/2011	12/20/2016		10,000,000	1 / (CREDIT EVENT)	(455,469)		94,553	(131,846)		107,637			44,275		10,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	78307AH#3 RUSSIAN FEDERATION	D 1	Credit	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/31/2013	06/20/2018		5,000,000	1 / (CREDIT EVENT)	(120,828)		37,018	(71,276)		(292,253)			11,879		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	455780D*4 REPUBLIC OF INDONESIA	D 1	Credit	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	05/31/2013	06/20/2018		10,000,000	1 / (CREDIT EVENT)	(324,935)		82,224	(191,678)		1,387			31,946		10,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	698299F*0 REPUBLIC OF PANAMA	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	06/20/2013	09/20/2018		5,000,000	1 / (CREDIT EVENT)	(149,287)		39,264	(91,929)		(4,764)			14,125		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	78307AL*2 RUSSIAN FEDERATION	D 1	Credit	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/27/2013	09/20/2018		5,000,000	1 / (CREDIT EVENT)	(222,862)		46,303	(137,739)		(319,762)			21,164		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	88322KC*0 KINGDOM OF THAILAND	D 1	Credit	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/22/2013	09/20/2018		5,000,000	1 / (CREDIT EVENT)	(119,731)		36,859	(76,281)		63,315			11,721		5,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	560904D*2 MALAYSIA	D 1	Credit	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/22/2013	09/20/2018		5,000,000	1 / (CREDIT EVENT)	(119,731)		36,859	(76,281)		31,803			11,721		5,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	78307AL@0 RUSSIAN FEDERATION	D 1	Credit	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/17/2014	09/20/2015		20,000,000	1 / (CREDIT EVENT)	(151,094)		175,894	(34,131)		(66,206)			75,339		20,000,000	2	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	12513#PL9 CDX.NA.IG 9 SUPER SR. TRANCHE	D 1	Credit	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	10/17/2011	12/20/2017		937,873,000	0.26 / (CREDIT EVENT)			1,226,008			4,043,919					1,000,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	26056RAE8 CDX.NA.IG 7 SUPER SR. TRANCHE	D 1	Credit	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2011	12/20/2016		464,349,000	0.2275 / (CREDIT EVENT)			531,568			1,442,496					500,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	26056@CN4 CDX.NA.IG 7 SUPER SR. TRANCHE	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/26/2011	12/20/2016		232,174,500	0.2275 / (CREDIT EVENT)			265,784			721,248					250,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	26056RAE8 CDX.NA.IG 7 SUPER SR. TRANCHE	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/27/2011	12/20/2016		232,174,500	0.205 / (CREDIT EVENT)			239,498			642,330					250,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	12513#PU9 CDX.NA.IG 7 SUPER SR. TRANCHE	D 1	Credit	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2011	12/20/2016		232,174,500	0.2175 / (CREDIT EVENT)			254,101			686,174					250,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	12513#PV7 CDX.NA.IG 9 SUPER SR. TRANCHE	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	11/28/2011	12/20/2017		140,680,950	0.23 / (CREDIT EVENT)			162,682			501,877					150,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	12513#RN3 CDX.NA.IG 9 SUPER SR. TRANCHE	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	05/23/2012	12/20/2017		140,680,950	0.22 / (CREDIT EVENT)			155,609			466,973					150,000,000	1	0004
CREDIT DEFAULT SWAP - US TREASURY N/B	12513#TJ0 CDX.NA.IG 9 SUPER SR. TRANCHE	D 1	Credit	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	08/16/2012	12/20/2017		187,574,600	0.24 / (CREDIT EVENT)			226,340			715,708					200,000,000	1	0004
0989999. Subtotal - Swaps - Replication - Credit Default										(3,289,006)		4,772,334	(1,226,357)	XXX	13,652,939			381,904		2,905,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(3,289,006)		4,772,334	(1,226,357)	XXX	13,652,939			381,904		2,905,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												4,429,127	13,738,587	XXX	16,933,020	(2,985,594)				2,263,820	XXX	XXX
1169999. Total Swaps - Credit Default										(9,402,544)		396,789	(18,402,105)	XXX	(3,774,846)	2,620,784		1,075,062		2,905,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												8,155,854	116,669,328	XXX	95,708,223	26,504,708	93,279,015			26,297,262	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(9,402,544)		12,981,770	112,005,810	XXX	108,866,397	26,139,898	93,279,015	1,075,062		2,933,561,082	XXX	XXX
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	628908CH2 ND PROPERTIES - FESTIVAL PLACE 4.3% 09/06/2022	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	08/26/2014	08/28/2015		232,302,715	0.6057				11,292,984		11,292,984	(274,086)	(1,780,017)			466,986		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	628908259 ND PROPERTIES NOTES - FESTIVAL PLACE LLC 4.3% 09/06/2022	D 1																				
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	MT OMMANEY OIA	BA 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/30/2014	10/15/2015		13,281,060	1.1746				1,312,047		1,312,047	(166,205)	699,660			35,954		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	ZD4107565 T-C MT OMMANEY CENTRE HOLDING CO LLC 6% 10/10/2024	D 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/08/2014	10/15/2015		137,143,062	1.1689				14,153,478		14,153,478	(1,706,316)	7,189,455			371,270		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	MT OMMANEY OIA	BA 1																				
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	628908AX9 ND PPTYS /GEOLOGISTICS 6.36% 12/21/2020	D 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	10/09/2014	10/09/2015		9,256,290	0.6196				251,452		251,452	(9,695)	(72,548)			24,346		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	ISLAZUL OIA	BA 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015		7,267,623	0.7821				920,622		920,622	14,981	541,138			19,583		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	101 MILLER ST OIA	BA 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/21/2014	11/06/2015		13,086,358	1.1659				1,393,400		1,393,400	(163,315)	684,299			38,899		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	ZD4108407 NEMAB SARL 7.75% 02/10/2016	D 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2015	02/12/2016		12,334,891	0.8703				320,085		320,085	39,365	280,720			48,638		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	NEPTUNE ROPPENHEIM OIA	BA 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/26/2015	08/28/2015		18,054,880	0.8862				203,664		203,664	31,664	172,000			36,295		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	ZD4108423 TC 101 MILLER STREET HOLDING COMPANY LLC 6% 07/31/2015	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/24/2015	07/24/2015		120,000,238	1.2715				2,427,989		2,427,989	(661,655)	3,089,644			153,855		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	628908AQ4 ND PROPERTIES, INC./ SONAE EURO R/E FUND 5.33% 06/30/2017	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/25/2015	09/30/2015		93,942,835	0.9077				(1,247,937)		(1,247,937)	146,323	(1,394,260)			235,820		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	UK SC FUND OIA	BA 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/17/2015	12/10/2015		77,384,363	0.6687				(3,835,913)		(3,835,913)	(9,000)	(3,826,913)			258,566		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	628908AV3 ND / PPTYS / VILLABE 5% 07/31/2015	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/27/2015	07/29/2015		130,653,876	0.9227				(3,785,948)		(3,785,948)	65,588	(3,851,536)			184,139		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	628908AW1 ND PPTYS / BRUYERES 5% 07/31/2015	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/27/2015	07/29/2015		75,285,915	0.9227				(2,181,555)		(2,181,555)	37,793	(2,219,348)			106,105		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	699 BOURKE OIA	BA 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/02/2015	06/15/2016		57,650,788	1.3183				11,815		11,815	(75,585)	87,400			282,672		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	MORTGAGE LOAN 700902	B 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	06/02/2015	06/15/2016		68,111,363	1.317				81,993		81,993	(92,922)	174,915			333,962		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	101 MILLER ST OIA	BA 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/02/2015	07/24/2015		82,500,659	1.2946				200,216		200,216	(125,532)	325,748			105,776		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	101 MILLER ST OIA	BA 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/02/2015	07/24/2015		9,995,632	1.2946				24,258		24,258	(15,209)	39,467			12,816		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	ZD4108407 NEMAB SARL 7.75% 02/12/2016	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/10/2015	02/12/2016		6,552,816	0.8804				96,341		96,341	2,021	94,320			25,838		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL SGD	JEM PARTNERS FUND LTD OIA	BA 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/11/2015	06/07/2016		7,540,972	1.3546				(13,245)		(13,245)	(12,401)	(845)			36,551		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	NEPTUNE OIA	BA 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/16/2015	08/28/2015		24,185,350	0.889				197,795		197,795	3,220	194,575			48,619		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	628908CB5 ND PROPERTIES NOTES 70 ST MARY AXE 5.18% 12/30/2018	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/22/2015	07/29/2015		37,942,402	0.6321				267,410		267,410	(2,388)	269,798			53,475		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	62898*AA3 ND PROPERTIES/ 70 ST. MARY AXE 3.84% 12/30/2018	D 1																				
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	62890@CL3 ND PROPERTIES NOTES TOUR AREVA 1.08% 04/14/2019	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/22/2015	07/29/2015		100,875,152	0.8822				1,625,387		1,625,387	10,138	1,615,248			142,170		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	62890@AU5 ND PROPERTIES FRAMATOME 1.08% 04/14/2019	D 1																				
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	62890@BL4 ND PROPERTIES 154 RUE DE L'UNIVERSITE 2.08% 12/29/2017	D 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/23/2015	07/30/2015		85,226,036	0.8952				139,661		139,661	6,147	133,514			122,168		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	F9188#AA3 ND PROPERTIES EURO / LA FAYETTE LUX 2 1.38% 08/31/2015	D 1																				
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	62890@CA7 ND PROPERTIES NOTES 36 RUE LAFAYETTE 1.21% 09/30/2015	D 1																				
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	F7700#AA6 ND PROPERTIES NOTES F.D. ROOSEVELT 2.04% 10/24/2016	D 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/23/2015	07/30/2015		12,036,649	0.8952				19,725		19,725	868	18,856			17,254		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	12 - 14 NEW FETTER LANE OIA	BA 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/24/2015	07/31/2015		11,511,218	0.635				27,598		27,598	(545)	28,143			16,774		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	ZD4108290 NEW FETTER LANE 5.52% 11/07/2021	D 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/24/2015	07/31/2015		141,024,123	0.635				338,108		338,108	(6,678)	344,786			205,493		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	12 - 14 NEW FETTER LANE OIA	BA 1																				
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	62890@CD1 ND PROPERTIES NOTES PEP SHOPPING CENTER 4.48% 12/14/2021	D 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/25/2015	07/31/2015		2,302,537	0.8923				11,269		11,269	72	11,197			3,355		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	62890@CE9 ND PROPERTIES NOTES PEP DEVELOPMENT PROP 3.19% 12/08/2016	D 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/25/2015	07/31/2015		2,572,121	0.8923				12,588		12,588	80	12,508			3,748		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	NORTE OIA	BA 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/25/2015	06/17/2016		46,695,595	0.8863				220,256		220,256	(5,289)	225,545			229,608		0002
1229999. Subtotal - Forwards - Hedging Other													24,485,543	XXX	24,485,543	(2,968,561)	3,087,469			3,620,735	XXX	XXX
1269999. Subtotal - Forwards													24,485,543	XXX	24,485,543	(2,968,561)	3,087,469			3,620,735	XXX	XXX
1399999. Subtotal - Hedging Effective												(1,474,981)	(25,620,183)	XXX	(45,883,185)		19,212,319				XXX	XXX
1409999. Subtotal - Hedging Other										(6,113,538)		9,684,417	163,337,893	XXX	165,582,186	23,171,337	77,154,165	693,158		32,181,817	XXX	XXX
1419999. Subtotal - Replication										(3,289,006)		4,772,334	(1,226,357)	XXX	13,652,939			381,904		2,905,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(9,402,544)		12,981,770	136,491,353	XXX	133,351,940	23,171,337	96,366,484	1,075,062		2,937,181,817	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges Interest Rate Risk
0002	Hedges Foreign Currency Risk
0003	Hedges Credit Risk
0004	Replication

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 D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX								
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y	7,100,000	23,875,221	(16,395,611)	379,610	23,909,560	(16,379,093)	430,467	23,998,453	23,998,453
BANK OF MONTREAL	NQO6HPCNCCU6TUTQYE16	Y	N		4,441,697	(15,044,347)		4,482,616	(22,499,883)		372,485	
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Y	Y	25,270,000	26,514,247	(71,010)	1,173,237	25,823,717		553,717	6,690,648	6,690,648
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y		1,176,058	(2,370,731)		1,245,461	(2,336,015)		5,201,315	4,006,642
CITIBANK N.A. NEW YORK	E570DZWZ7FF32TWEFA76	Y	Y	14,150,000	17,430,986	(11,127,823)		21,031,598	(10,700,101)		1,028,441,759	1,020,594,922
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y		4,074,260	(5,577,407)		5,113,497	(5,652,097)		593,792	
DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	Y	Y	70,730,000	68,971,243	(1,554,048)		73,269,129	(1,316,878)	1,222,251	1,020,886,458	1,017,573,653
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		137,170	(3,225,539)		1,625,105	(2,961,439)		20,000,000	16,911,631
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	36,529,329	28,097,980	(2,562,846)		28,837,971	(2,789,308)		44,510,545	33,516,350
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	24,860,000	30,315,071	(8,287,840)		33,506,121	(8,268,490)	377,631	28,243,047	25,410,278
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y		1,709,623	(9,170,381)		1,990,914	(9,472,108)		1,125,619	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	N		8,898,469	(15,440,136)		9,828,886	(26,865,090)		626,270	
THE BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	Y	N			(1,998,402)			(4,840,050)			
THE ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y	12,950,000	11,421,744			11,670,222			607,034	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	880,000		(1,007,839)		2,179,273	(944,975)	354,298	755,000,000	753,112,161
0299999. Total NAIC 1 Designation				192,469,329	227,063,769	(93,833,960)	1,552,847	244,514,070	(115,025,527)	2,938,364	2,936,297,425	2,901,814,738
0899999. Aggregate Sum of Central Clearing houses				3,898,060	3,261,544			3,863,397			884,392	247,876
0999999 - Gross Totals				196,367,389	230,325,313	(93,833,960)	1,552,847	248,377,467	(115,025,527)	2,938,364	2,937,181,817	2,902,062,614
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					230,325,313	(93,833,960)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CME SNZ20JLFK8MNNCLQ0F39	Treasury	912810-EX-2	US TREASURY N/B 6.750%	3,334,082	2,300,000	2,847,400	08/15/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			960,000		960,000		
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			1,440,000		1,440,000		
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			7,520,000		7,520,000		
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			720,000		720,000		
0199999 - Total				13,974,082	2,300,000	13,487,400	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
HSBC BANK USA 11E8VN30JCEQV1H4R804	Loan-backed and Structured	36179Q-JS-1	GINNIE MAE II 3.5%	36,529,329	35,198,000	XXX	07/20/2044	
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash			7,100,000		XXX		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			25,270,000		XXX		
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Cash			14,150,000		XXX		
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash			70,730,000		XXX		
UBS AG BFM8T61CT2L1QCEMIK50	Cash			880,000		XXX		
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			24,860,000		XXX		
THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Cash			12,950,000		XXX		
CME SNZ20JLFK8MNNCLQ0F39	Cash			3,898,060		XXX		V
0299999 - Total				196,367,389	35,198,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Cash			386,508,635	386,508,635	
9099999. Total - Cash (Schedule E Part 1 type)				386,508,635	386,508,635	XXX
	BARCLAYS CAPITAL INC TRIREPO 0.1% 7/1/2015 TSY			100,000,000	100,000,000	07/01/2015
	NOMURA SECURITIES INTERNATIONAL INC TRIREPO 0.1% 7/1/2015 TSY			120,000,000	120,000,000	07/01/2015
	SG AMERICAS SECURITIES LLC TRIREPO 0.14% 7/1/2015 TSY			100,000,000	100,000,000	07/01/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				320,000,000	320,000,000	XXX
9999999 - Totals				706,508,635	706,508,635	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 706,508,635 Book/Adjusted Carrying Value $ 706,508,635
2. Average balance for the year to date Fair Value $ 767,233,043 Book/Adjusted Carrying Value $ 767,233,043
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A.	Channel Islands, UK					1,540	1,343	1,343	XXX
Citibank, N.A.	London, UK			72,331		191,241,560	187,602,399	104,744,936	XXX
Citibank, N.A.	New Castle, DE					(16,538,153)	(15,230,884)	(14,944,426)	XXX
Citibank, N.A.	New York, NY					86,083,732	26,524,704	99,329,541	XXX
Harris, N.A.	Chicago, IL					995,261	823,519	1,514,103	XXX
JPMorgan Chase Bank, N.A.	Houston, TX					8,922,511	7,136,642	11,780,056	XXX
JPMorgan Chase Bank, N.A.	New York, NY					45,572,238	(30,021,636)	132,582,682	XXX
The Northern Trust Company	Chicago, IL					839	30,237	38,114	XXX
Wells Fargo, N.A.	Minneapolis, MN					142,649,858	(6,776,285)	394,213,204	XXX
Wells Fargo, N.A.	San Francisco, CA					103,257	69,157	17,596	XXX
Beneficial State Bank	Oakland, CA CD Matures June 16, 2016		0.450	30,333	1,630	10,000,000	10,000,000	10,029,962	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 5, 2015		0.510			6,054,095	6,054,095	6,054,095	XXX
City First Bank of D.C.	Washington, DC CD Matures May 12, 2016		0.400	7,462		4,217,104	4,224,470	4,224,470	XXX
Mechanics and Farmers Bank	Durham, NC CD Matures November 12, 2015		0.350		27,630	12,356,102	12,356,102	12,356,102	XXX
Native American Bank	Denver, CO CD Matures October 29, 2015		0.400		9,820	3,622,263	3,622,263	3,622,263	XXX
Urban Partnership Bank	Chicago, IL CD Matures May 12, 2016		0.400	35,330		13,104,130	13,139,460	13,139,460	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	145,456	39,080	508,386,338	219,555,585	778,703,501	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	145,456	39,080	508,386,338	219,555,585	778,703,501	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	145,456	39,080	508,386,338	219,555,585	778,703,501	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE