LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of March 31, 2016

of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 66869 Employer's ID Number..... 31-4156830

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

Incorporated/Organized..... March 21, 1929 Commenced Business..... January 10, 1931

Statutory Home Office: ONE WEST NATIONWIDE BLVD..... COLUMBUS ..... OH ..... US ..... 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office: ONE WEST NATIONWIDE BLVD..... COLUMBUS ..... OH ..... US ..... 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code) 800-882-2822 (Area Code) (Telephone Number)

Mail Address: ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US ..... 43215-2220 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records: ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US ..... 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code) 800-882-2822 (Area Code) (Telephone Number)

Internet Web Site Address: WWW.NATIONWIDE.COM

Statutory Statement Contact: RONALD S. PORTER (Name) 614-249-1545 (Area Code) (Telephone Number) (Extension)

STATACCT@NATIONWIDE.COM (E-Mail Address) 877-669-5908 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. DAVID PATRICK LAPAUL	SR VP & TREASURER	4. STEVEN ANDREW GINNAN	VP - NF CHIEF ACTUARY

OTHER

PAMELA ANN BIESECKER	SR VP - HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SR VP-ENTERPRISE BRAND MRKT
JOHN LAUGHLIN CARTER	SR VP - NW RETIREMENT PLANS	TAMMY CRAIG	SR VP- CIO CL & AGENCY
RAE ANN DANKOVIC	SR VP - NFS LEGAL	TIMOTHY GERARD FROMMEYER	SR VP - CFO
DAVID LUTHER GIERTZ	SR VP - NF DISTRIB SALES	PETER ANTHONY GOLATO	SR VP - NW FINANCIAL NETWORK
SUSAN JEAN GUELI	SR VP - CIO NF SYSTEMS	HARRY HANSEN HALLOWELL	SR VP
PATRICIA RUTH HATLER	EXEC VP- CHIEF LEGAL & GOV OFF	ERIC SHAWN HENDERSON	SR VP - IND PRODUCTS & SOL
TIFFANIE J HIIBNER	SR VP-MARKT SERVICES	TERRI LYNN HILL	SR VP- PRES, NW GROWTH SOLN
MICHAEL CRAIG KELLER	EXEC VP - CHIEF INFO OFFICER	GALE VERDELL KING	EXEC VP - CHIEF ADMINIST OFF
JENNIFER BOYD MACKENZIE	SR VP- MARKETING- NF	MARK ANGELO PIZZI	EXEC VP
STEVEN CHARLES POWER	SR VP - NFS FIN SOLN & SPT SVCS	SANDRA LYNN RICH	SR VP
MICHAEL SCOTT SPANGLER	SR VP - INVEST MANAG GROUP	MARK RAYMOND THRESHER	EXEC VP

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER, TIMOTHY GERARD FROMMEYER, ERIC SHAWN HENDERSON, STEPHEN SCOTT RASMUSSEN, MARK RAYMOND THRESHER, KIRT ALAN WALKER

State of..... OHIO
County of..... FRANKLIN

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.

(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 2nd day of May 2016

Consuela M. Clarke

NOTARIAL SEAL STATE OF OHIO

Consuela M. Clarke
Notary Public, State of Ohio
My Commission Expires 12-03-2020

a. Is this an original filing? Yes [X] No [ ]

b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	29,322,294,310		29,322,294,310	28,663,095,863
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	788,607,091		788,607,091	823,951,370
3. Mortgage loans on real estate:				
3.1 First liens	6,888,618,607		6,888,618,607	6,895,883,779
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....(57,900,052)), cash equivalents ($.....0) and short-term investments ($.....281,159,041)	223,258,989		223,258,989	181,712,228
6. Contract loans (including $.....0 premium notes)	941,483,392	217,336	941,266,056	940,560,771
7. Derivatives	567,286,931		567,286,931	493,460,675
8. Other invested assets	285,443,658		285,443,658	255,691,617
9. Receivables for securities	3,840,133		3,840,133	
10. Securities lending reinvested collateral assets	184,846,624		184,846,624	172,001,289
11. Aggregate write-ins for invested assets	98,012,601	0	98,012,601	93,373,446
12. Subtotals, cash and invested assets (Lines 1 to 11)	39,303,692,336	217,336	39,303,475,000	38,519,731,038
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	376,677,590		376,677,590	436,528,564
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	54,222,012	1,209,515	53,012,497	63,573,826
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	36,493,456		36,493,456	38,407,380
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	20,950,449		20,950,449	13,456,373
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	11,038,122		11,038,122	9,842,915
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	1,136,736,197	525,268,063	611,468,134	595,633,251
19. Guaranty funds receivable or on deposit	2,105,699		2,105,699	2,105,699
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	2,814,526		2,814,526	3,706,468
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	297,485,788	135,912,809	161,572,979	147,711,477
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	41,242,216,175	662,607,723	40,579,608,452	39,830,696,991
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	86,968,281,172		86,968,281,172	87,029,823,139
28. Total (Lines 26 and 27)	128,210,497,347	662,607,723	127,547,889,624	126,860,520,130

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables	98,012,601		98,012,601	93,373,446
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	98,012,601	0	98,012,601	93,373,446
2501. Accrued fees and other assets	157,415,170		157,415,170	143,553,668
2502. Prepaid pension costs	73,691,552	71,077,727	2,613,825	2,613,825
2503. Deferred software costs	47,614,545	47,614,545	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	18,764,521	17,220,537	1,543,984	1,543,984
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	297,485,788	135,912,809	161,572,979	147,711,477

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....31,428,034,585 less $.....0 included in Line 6.3 (including $.....65,581,601 Modco Reserve)	31,428,034,585	30,909,866,030
2.	Aggregate reserve for accident and health contracts (including $....72,890,178 Modco Reserve)	84,471,216	90,446,339
3.	Liability for deposit-type contracts (including $.....640,271 Modco Reserve)	3,597,293,350	3,569,404,315
4.	Contract claims:		
	4.1 Life	62,400,820	64,858,375
	4.2 Accident and health	45,786,534	43,377,081
5.	Policyholders' dividends $.....0 and coupons $.....0 due and unpaid		30,365
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....579,873 Modco)	50,612,469	50,919,071
	6.2 Dividends not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 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 $.....0 discount; including $.....33,186 accident and health premiums	4,604,263	4,133,969
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....4,009,666 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	4,009,666	3,909,666
	9.3 Other amounts payable on reinsurance, including $.....855,847 assumed and $.....25,637,372 ceded	26,493,219	134,885,495
	9.4 Interest Maintenance Reserve		3,081,279
10.	Commissions to agents due or accrued - life and annuity contracts $.....5,868,947, accident and health $.....5,645,137 and deposit-type contract funds $.....5,671,715	17,185,829	20,117,074
11.	Commissions and expense allowances payable on reinsurance assumed	3,238,756	701,811
12.	General expenses due or accrued	26,454,542	72,551,959
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,744,881,959) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,830,847,926)	(1,821,128,336)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	10,147,126	11,649,777
15.1	Current federal and foreign income taxes, including $.....123,804,171 on realized capital gains (losses)	95,832,458	116,891,431
15.2	Net deferred tax liability		
16.	Unearned investment income	5,624,736	5,583,222
17.	Amounts withheld or retained by company as agent or trustee	12,942,507	7,033,011
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	91,242,088	67,660,628
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $.....383,100,000 and interest thereon $.....12,067,393	395,167,393	403,306,291
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	311,810,783	310,150,076
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	64,548	120,093
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	17,139,925	92,440,822
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	480,685,925	388,790,181
	24.08 Derivatives	146,234,450	99,084,972
	24.09 Payable for securities	536,476,737	355,189,991
	24.10 Payable for securities lending	185,454,632	172,633,967
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	83,059,757	86,486,445
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	35,891,620,388	35,264,175,400
27.	From Separate Accounts statement	86,968,281,172	87,029,823,139
28.	Total liabilities (Lines 26 and 27)	122,859,901,560	122,293,998,539
29.	Common capital stock	3,814,779	3,814,779
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	700,000,000	700,000,000
33.	Gross paid in and contributed surplus	963,017,274	963,017,274
34.	Aggregate write-ins for special surplus funds	0	1,093,757
35.	Unassigned funds (surplus)	3,021,156,011	2,898,595,781
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	4,684,173,285	4,562,706,812
38.	Totals of Lines 29, 30 and 37	4,687,988,064	4,566,521,591
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	127,547,889,624	126,860,520,130

DETAILS OF WRITE-INS

2501.	Tax credit commitment liability	29,778,021	25,498,713
2502.	Reserve for escheat funds	21,749,304	21,661,906
2503.	Reserve for rate stabilizations	17,247,696	18,113,414
2598.	Summary of remaining write-ins for Line 25 from overflow page	14,284,736	21,212,412
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	83,059,757	86,486,445
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Special surplus- ACA HIP fee		1,093,757
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	1,093,757

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	2,391,930,002	2,577,272,040	11,305,075,162
2. Considerations for supplementary contracts with life contingencies	529,469	486,431	2,179,080
3. Net investment income	397,637,485	415,460,326	1,666,686,268
4. Amortization of Interest Maintenance Reserve (IMR)	750,276	1,136,446	5,864,619
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	17,085,708	20,020,181	76,026,480
7. Reserve adjustments on reinsurance ceded	(6,921,552)	(23,864,934)	(6,085,131)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	420,876,314	390,193,793	1,661,967,229
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	137,246,783	75,661,253	437,402,467
9. Totals (Lines 1 to 8.3)	3,359,134,485	3,456,365,536	15,149,116,174
10. Death benefits	132,096,606	113,572,872	448,407,260
11. Matured endowments (excluding guaranteed annual pure endowments)	548,331	351,023	1,559,807
12. Annuity benefits	391,680,074	382,697,048	1,513,990,372
13. Disability benefits and benefits under accident and health contracts	1,344,313	1,320,176	7,840,336
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,976,790,876	2,430,793,885	9,129,269,987
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	14,900,603	13,214,657	54,650,838
18. Payments on supplementary contracts with life contingencies	834,693	883,342	3,606,437
19. Increase in aggregate reserves for life and accident and health contracts	510,234,429	101,933,984	1,497,537,881
20. Totals (Lines 10 to 19)	3,028,429,925	3,044,766,986	12,656,862,918
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	161,962,355	176,592,766	716,479,466
22. Commissions and expense allowances on reinsurance assumed	3,650,944	3,446,865	11,016,568
23. General insurance expenses	71,803,000	76,881,424	315,482,520
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,886,554	14,070,341	58,474,435
25. Increase in loading on deferred and uncollected premiums	(270,261)	(1,089,129)	(1,362,264)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(54,712,671)	(123,748,600)	861,084,014
27. Aggregate write-ins for deductions	(50,205,189)	(66,120,768)	(245,623,920)
28. Totals (Lines 20 to 27)	3,175,544,657	3,124,799,886	14,372,413,737
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	183,589,828	331,565,650	776,702,437
30. Dividends to policyholders	11,398,997	11,434,780	47,736,482
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	172,190,831	320,130,870	728,965,955
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,468,254	76,208,258	110,071,244
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)	170,722,577	243,922,612	618,894,711
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....10,527,752 (excluding taxes of $.....(10,527,752) transferred to the IMR)	(31,219,899)	(379,825,850)	(452,088,353)
35. Net income (Line 33 plus Line 34)	139,502,678	(135,903,238)	166,806,358
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	4,566,521,591	4,407,978,172	4,407,978,172
37. Net income (Line 35)	139,502,678	(135,903,238)	166,806,358
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....5,077,427	(19,075,081)	171,551,110	(147,447,305)
39. Change in net unrealized foreign exchange capital gain (loss)	313,207	181,132	2,067,873
40. Change in net deferred income tax	22,019,709	132,407,499	154,660,149
41. Change in nonadmitted assets	(19,467,381)	1,127,145	(128,992,809)
42. Change in liability for reinsurance in unauthorized and certified companies	55,545	(5,832,217)	(92,324)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			144,466,982
44. Change in asset valuation reserve	(1,660,707)	(8,122,210)	(32,069,260)
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			
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	(221,499)	(231,750)	(856,245)
54. Net change in capital and surplus (Lines 37 through 53)	121,466,473	155,177,470	158,543,419
55. Capital and surplus as of statement date (Lines 36 + 54)	4,687,988,064	4,563,155,642	4,566,521,591

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	137,246,783	75,661,253	437,402,467
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	137,246,783	75,661,253	437,402,467
2701.	Net investment earnings on funds withheld by ceding company	3,772,776		3,955,666
2702.	Change in loss recognition reserves		880,000	1,712,000
2703.	Other fees and penalties			14,337
2798.	Summary of remaining write-ins for Line 27 from overflow page	(53,977,965)	(67,000,768)	(251,305,923)
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(50,205,189)	(66,120,768)	(245,623,920)
5301.	Change in prepaid pension cost			29,755
5302.	Adjustment to initial commision and expense allowance	(221,499)	(231,750)	(886,000)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(221,499)	(231,750)	(856,245)

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	2,516,106,053	2,583,397,562	11,802,506,539
2.	Net investment income	477,690,510	484,380,782	1,852,487,538
3.	Miscellaneous income	577,572,767	489,043,283	2,184,670,068
4.	Total (Lines 1 through 3)	3,571,369,330	3,556,821,628	15,839,664,145
5.	Benefit and loss related payments	2,653,107,110	2,960,266,945	11,262,836,818
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(44,993,081)	(136,363,759)	826,678,273
7.	Commissions, expenses paid and aggregate write-ins for deductions	250,514,745	229,335,342	894,350,096
8.	Dividends paid to policyholders	11,735,964	12,668,709	52,699,974
9.	Federal and foreign income taxes paid (recovered) net of $.....22,527,227 tax on capital gains (losses)	22,527,227		100,669,864
10.	Total (Lines 5 through 9)	2,892,891,965	3,065,907,236	13,137,235,025
11.	Net cash from operations (Line 4 minus Line 10)	678,477,365	490,914,392	2,702,429,120
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	606,195,626	665,480,575	2,713,324,212
	12.2 Stocks	1,727,691		
	12.3 Mortgage loans	141,831,584	125,450,429	904,627,022
	12.4 Real estate			
	12.5 Other invested assets	927,491	3,388,301	52,752,926
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	203,152,575	1,074,377,149	2,899,177,389
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	953,834,967	1,868,696,454	6,569,881,549
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,302,246,376	957,391,301	4,546,894,555
	13.2 Stocks	945,100		230,365,500
	13.3 Mortgage loans	132,512,144	283,700,000	1,340,112,081
	13.4 Real estate			
	13.5 Other invested assets	52,392,137	36,328,992	184,066,750
	13.6 Miscellaneous applications	114,845,980	518,329,765	622,786,878
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,602,941,737	1,795,750,058	6,924,225,764
14.	Net increase or (decrease) in contract loans and premium notes	702,098	(2,401,894)	(8,183,124)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(649,808,868)	75,348,290	(346,161,091)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	(16,900,000)	(78,921,692)	(259,493,623)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	27,889,035	139,473,721	571,536,782
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,889,229	(428,902,698)	(2,897,483,652)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	12,878,264	(368,350,669)	(2,585,440,493)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	41,546,761	197,912,013	(229,172,464)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	181,712,228	410,884,692	410,884,692
	19.2 End of period (Line 18 plus Line 19.1)	223,258,989	608,796,704	181,712,228

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

20.0001	Exchange of bond investment to bond investment	125,228,238		443,370,709
20.0002	Increase (decrease) to tax credit commitment liability	13,046,278		25,498,713
20.0003	Change in interest on indebtedness	8,761,102		768,071
20.0004	Reinsurance settlement payable to subsidiary	7,637,490		116,637,733
20.0005	Capitalized interest on bonds	366,466		6,594,872
20.0006	Capitalized interest on mortgage loans	66,582		70,545
20.0007	Bond to be announced commitments (purchased/sold)			1,006,937,500
20.0008	Initial funds withheld for benefit of subsidiary			401,744,422
20.0009	Dividend receivable from subsidiary			60,000,000
20.0010	Exchange of bond investment to equity investment			1,133,392
20.0011	Amortization of hedge accounting adjustments			91,403

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	174,791,984	173,309,538	705,315,766
3. Ordinary individual annuities	1,279,985,760	1,532,473,329	6,388,247,240
4. Credit life (group and individual)			
5. Group life insurance	120,093,492	91,308,544	1,443,647,424
6. Group annuities	943,190,599	786,799,513	3,329,354,834
7. A&H - group	69,801,540	52,059,106	285,696,741
8. A&H - credit (group and individual)			
9. A&H - other	2,207,951	2,542,976	9,681,351
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,590,071,326	2,638,493,006	12,161,943,356
12. Deposit-type contracts	63,000,000	139,929,800	548,334,800
13. Total	2,653,071,326	2,778,422,806	12,710,278,156

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Life Insurance Company (NLIC or the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance Law. The NAIC's *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. The Company has no statutory accounting practices that differ from NAIC SAP.

Eagle Captive Reinsurance, LLC (Eagle), a wholly owned subsidiary of the Company, is an Ohio domiciled special purpose financial captive insurance company formed in 2015. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice that decreased the subsidiary's valuation by $93,432,850 and $64,394,820 as of March 31, 2016 and December 31, 2015, respectively, and also reduced the admitted deferred tax assets (DTA) by $14,014,928 and $9,659,223 as of March 31, 2016 and December 31, 2015, respectively.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and indirect subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary's valuation by $56,000,000 as of March 31, 2016 and December 31, 2015, and which also allowed the Company to admit additional DTA of $8,400,000 as of March 31, 2016 and December 31, 2015.

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

		State of Domicile	Current year to date 2016	Prior year ended 2015
	Net Income			
(1)	Nationwide Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	OH	$ 139,502,678	$ 166,806,358
(2)	State prescribed practices that increase/(decrease) NAIC SAP	OH	-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP	OH	-	-
(4)	Net Income, NAIC SAP (1-2-3=4)		$ 139,502,678	$ 166,806,358
	Surplus			
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	OH	$ 4,687,988,064	$ 4,566,521,591
(6)	State prescribed practices that increase/(decrease) NAIC SAP			
	Subsidiary valuation - Eagle	OH	(93,432,850)	(64,394,820)
	Subsidiary valuation - Eagle impact on DTA admittance	OH	(14,014,928)	(9,659,223)
(7)	State permitted practices that increase/(decrease) NAIC SAP			
	NONE	OH	-	-
	Subsidiary valuation - Olentangy	VT	56,000,000	56,000,000
	Subsidiary valuation - Olentangy impact on DTA admittance	VT	8,400,000	8,400,000
(8)	Statutory Capital and Surplus, NAIC SAP (5-6-7=8)		$ 4,731,035,842	$ 4,576,175,634

The amounts in this statement pertain to the entire Company business including, as appropriate, its Separate Account business.

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

(6) Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles (SSAP) No. 43-*Revised* and the *Purposes and Procedures Manual of the NAIC Securities Valuation Office*. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For all other loan-backed securities, the Company uses the prospective adjustment method. Refer to Note 5(D) for a discussion of the other-than-temporary impairment policy for loan-backed securities.

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.

2. None

3. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	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 at time of OTTI	Date of financial statement where reported
152314EM8	$ 2,254,464	$ 1,617,183	$ 637,281	$ 1,617,183	$ 1,493,979	Q1 '16
93935HAJ6	8,339,517	7,870,425	469,092	7,870,425	6,173,049	Q1 '16
Total			$ 1,106,373			

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

	As of March 31, 2016
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (15,349,980)
2. 12 Months or Longer	$ (105,479,992)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 1,054,279,422
2. 12 Months or Longer	$ 1,163,208,450

5. The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, and the quality of any credit guarantors, to determine the cash flows expected to be received for the security.

   If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

E. Repurchase Agreements and Securities Lending Transactions

No significant changes from prior year-end.

3. Collateral Received

   b. The fair value of that collateral and of the portion of that collateral that the Company has sold or repledged was $184,581,616 as of March 31, 2016.

F. Real Estate

No significant changes from prior year end.

G. Low-Income Housing Tax Credits

No significant changes from prior year end.

H. Restricted Assets

No significant changes from prior year end.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No 64, *Offsetting and Netting of Assets and Liabilities*.

K. Structured Notes

No significant changes from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

No significant changes from prior year end.

Note 9 - Income Taxes

No significant changes from prior year end.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes from prior year end, except for the following.

On March 31, 2016, the Company made a surplus contribution of $10,000,000 to Eagle.

Note 11 - Debt

A. All Other Debt

No significant changes from prior year end.

B. Funding Agreements with Federal Home Loan Bank (FHLB)

(1) The Company is a member of the FHLB of Cincinnati. Through its membership, the FHLB established the Company's capacity for short-term borrowings and cash advances under the funding agreement program at up to 50% of total admitted assets, or $63,773,944,812 as of March 31, 2016.

The Company's Board of Directors has authorized the issuance of funding agreements up to $4,000,000,000 to the FHLB in exchange for cash advances, which are collateralized by pledged securities. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, Deposit-Type Contracts, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations, as borrowed money.

Additionally, through its membership, the Company has access to borrow up to $250,000,000 from the FHLB that expires on March 24, 2017. The Company had no amounts outstanding under the agreement as of March 31, 2016 and December 31, 2015. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 46,526,800	$ 46,526,800	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 71,526,800	$ 71,526,800	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 4,250,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 45,581,700	$ 45,581,700	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 70,581,700	$ 70,581,700	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 4,250,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 25,000,000	$ 25,000,000	$ -	$ -	$ -	$ -

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,936,729,341	$ 2,757,326,155	$ 2,203,625,215
2 Current Year General Account Total Collateral Pledged	$ 2,936,729,341	$ 2,757,326,155	$ 2,203,625,215
3 Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 2,643,422,636	$ 2,534,700,464	$ 2,280,942,822

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 2,936,729,341	$ 2,757,326,155	$ 2,303,625,215
2 Current Year General Account Maximum Collateral Pledged	$ 2,936,729,341	$ 2,757,326,155	$ 2,303,625,215
3 Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 2,741,541,485	$ 2,585,797,857	$ 2,280,942,822

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,303,625,215	$ 2,303,625,215	$ -	$ 2,303,625,215
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,303,625,215	$ 2,303,625,215	$ -	$ 2,303,625,215

2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,280,942,822	$ 2,280,942,822	$ -	$ 2,280,977,804
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,280,942,822	$ 2,280,942,822	$ -	$ 2,280,977,804

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 2,303,625,215	$ 2,303,625,215	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total Lines (1+2+3)	$ 2,303,625,215	$ 2,303,625,215	$ -

NOTES TO THE FINANCIAL STATEMENTS

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements? (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

No significant changes from prior year end.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

A-E. No significant changes from prior year end.

F. All Other Contingencies

Legal and Regulatory Matters

The Company is subject to legal and regulatory proceedings in the ordinary course of its business. The Company's legal and regulatory matters include proceedings specific to the Company and other proceedings generally applicable to business practices in the industries in which the Company operates. These matters are subject to many uncertainties, and given their complexity and scope, their outcomes cannot be predicted. Regulatory proceedings could also affect the outcome of one or more of the Company's litigation matters. Furthermore, it is often not possible to determine the ultimate outcomes of the pending regulatory investigations and legal proceedings or to provide reasonable ranges of potential losses with any degree of certainty. Some matters are in very preliminary stages, and the Company does not have sufficient information to make an assessment of the plaintiffs' claims for liability or damages. In some of the cases seeking to be certified as class actions, the court has not yet decided whether a class will be certified or (in the event of certification) the size of the class and class period. In many of the cases, the plaintiffs are seeking undefined amounts of damages or other relief, including punitive damages and equitable remedies, which are difficult to quantify and cannot be defined based on the information currently available. The Company believes, however, that based on currently known information, the ultimate outcome of all pending legal and regulatory matters is not likely to have a material adverse effect on the Company's statutory financial position. Nonetheless, given the large or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, it is possible that such outcomes could materially affect the Company's financial position or results of operations in a particular quarter or annual period.

The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including, but not limited to, the Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor, the IRS and state insurance authorities. Such regulatory entities may, in the normal course, be engaged in general or targeted inquiries, examinations and investigations of the Company and/or its affiliates. The financial services industry has been the subject of increasing scrutiny in connection with a broad spectrum of regulatory issues; with respect to all such scrutiny directed at the Company and/or its affiliates, the Company is cooperating with regulators. The Company will cooperate with Nationwide Mutual Insurance Company (NMIC) insofar as any inquiry, examination or investigation encompasses NMIC's operations.

On August 15, 2001, NFS and NLIC were named in a lawsuit filed in the United States District Court for the District of Connecticut entitled Lou Haddock, as trustee of the Flyte Tool & Die, Incorporated Deferred Compensation Plan, et al v. Nationwide Financial Services, Inc. and Nationwide Life Insurance Company. On November 18, 2009, the plaintiffs filed a sixth amended complaint amending the list of named plaintiffs and claiming to represent a class of qualified retirement plan trustees under the Employee Retirement Income Security Act of 1974 (ERISA) that purchased variable annuities from NLIC. The plaintiffs allege that they invested ERISA plan assets in their variable annuity contracts and that NLIC and NFS breached ERISA fiduciary duties by allegedly accepting service payments from certain mutual funds. The complaint seeks damages in an amount equivalent to some or all of the payments allegedly received by NFS and NLIC, other unspecified relief for restitution, declaratory and injunctive relief and attorneys' fees. On November 6, 2009, the Court granted the plaintiffs' motion for class certification. On October 21, 2010, the District Court dismissed NFS from the lawsuit. On February 6, 2012, the Second Circuit Court of Appeals vacated the November 6, 2009 order granting class certification and remanded the case back to the District Court for further consideration. On September 6, 2013, the District Court granted the plaintiffs' motion for class certification. On December 11, 2014, the plaintiffs filed a 7th Amended Complaint adding another sub class of defendants that held trust platform products. On December 11, 2014 plaintiffs filed a motion for preliminary approval of settlement. On January 5, 2015, the Court signed the Order Preliminarily Approving Settlement and Approving Form and Manner of Notice. On March 31, 2015, the Court held a Fairness Hearing. On April 9, 2015, the Court entered the Final Order and Consent Judgment. The Company has paid the loss amount. In November 2015, the settlement administrator mailed settlement checks to class members. NLIC has made adequate provision for all probable and reasonably estimable losses associated with this settlement.

Tax Matters

The Company's federal income tax returns are routinely audited by the IRS. The Company provides for federal income taxes based on amounts the Company believes it ultimately will owe. Inherent in the provision for federal income taxes are estimates regarding the deductibility of certain items and the realization of certain tax credits. In the event the ultimate deductibility of certain items or the realization of certain tax credits differs from estimates, the Company may be required to change the provision for federal income taxes recorded in the statutory financial statements, which could be significant. Management has used best estimates to establish reserves for uncertain tax positions based on current facts and circumstances regarding tax exposure items where the ultimate deductibility is open to interpretation. Management believes its tax reserves reasonably provide for potential assessments that may result from IRS examinations and other tax-related matters for all open tax years.

Indemnifications

In the normal course of business, the Company provides standard indemnifications to contractual counterparties. The types of indemnifications typically provided include breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated, and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

Note 15 – Leases

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

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

No significant changes from prior year end.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

2. No servicing assets or liabilities were recognized during the period.

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

No significant changes from prior year end.

Note 20 – Fair Value Measurements

A. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources while unobservable inputs reflect the Company's view of market assumptions in the absence of observable market information. The Company utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. In determining fair value, the Company uses various methods including market and income approaches.

The Company categorizes its assets and liabilities into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

The Company categorizes assets and liabilities held at fair value in the statutory statements of admitted assets, liabilities, capital and surplus as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, U.S. LIBOR, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

Level 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimate about the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs.

The Company reviews its fair value hierarchy classifications for assets and liabilities quarterly. Changes in observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications are reported as transfers at the beginning of the period in which the change occurs.

To determine the fair value of bonds and stocks for which market quotations are available, independent pricing services are most often utilized. For these bonds and stocks, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

A corporate pricing matrix is used in valuing certain corporate bonds. The corporate pricing matrix was developed using publicly available spreads for privately placed corporate securities with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services or a corporate pricing matrix. These bonds are classified accordingly in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. Broker quotes are subject to validation of price movements that require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

Fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Company will utilize non-binding broker quotes to determine fair value and these instruments are classified accordingly in the fair value hierarchy.

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets and liabilities measured at fair value as of March 31, 2016:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Industrial & Misc.	$ -	$ 4,483,555	$ 14,746,240	$ 19,229,795
Total Bonds	$ -	$ 4,483,555	$ 14,746,240	$ 19,229,795
Securities lending collateral assets	-	125,531	-	125,531
Common Stocks	54,079	71,526,800	13,785,722	85,366,601
Separate Account Assets[1]	81,782,609,111	2,206,631,066	2,691,217,825	86,680,458,002
Derivative Assets	-	79,570,702	427,877,216	507,447,918
Total Assets at Fair Value	$ 81,782,663,190	$ 2,362,337,654	$ 3,147,627,003	$ 87,292,627,847
Liabilities at Fair Value				
Derivatives Liabilities	$ -	$ 140,493,478	$ -	$ 140,493,478
Total Liabilities at Fair Value	$ -	$ 140,493,478	$ -	$ 140,493,478

1 The value of separate account liabilities is set to equal the fair value of separate account assets.

The following table presents the rollforward of Level 3 assets and liabilities held at fair value during the period ended March 31, 2016:

	Beginning Balance at 12/31/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2016
Assets at Fair Value										
Industrial & Misc.	$15,680,546	$-	$-	$-	$(893,506)	$-	$-	$(90,906)	$50,106	$14,746,240
Total Bonds	$15,680,546	$-	$-	$-	$(893,506)	$-	$-	$(90,906)	$50,106	$14,746,240
Common Stocks	16,963,306	-	-	1,113,253	(2,563,146)	-	-	(1,727,691)	-	13,785,722
Separate Account Assets	2,448,969,630	-	-	-	242,248,195	-	-	-	-	2,691,217,825
Derivative Assets	389,251,890	$-	$-	$(16,654,241)	$57,921,967	$1,041,456	$-	$(3,683,856)	$-	427,877,216
Total Assets at Fair Value	$2,870,865,372	$-	$-	$(15,540,988)	$296,713,510	$1,041,456	$-	$(5,502,453)	$50,106	$3,147,627,003

B. & C. The following table summarizes aggregate carrying value and fair value, by level, for all financial assets and liabilities, excluding assets and liabilities reported at fair value, as of March 31, 2016:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$30,811,547,288	$29,303,064,515	$1,217,969,026	$28,476,291,487	$1,117,286,775	$-
Common stocks	703,240,491	703,240,490	-	-	703,240,491	-
Mortgage loans	7,157,458,820	6,888,618,607	-	-	7,157,458,820	-
Short-term investments	281,159,041	281,159,041	264,632	280,894,409	-	-
Derivative assets	74,505,489	59,839,013	-	74,505,489	-	-
Policy loans	941,266,056	941,266,056	-	-	941,266,056	-
Separate Accounts	293,714,111	287,823,170	2,991,597	290,722,514	-	-
Securities lending collateral assets	184,456,085	184,721,093	183,934,351	521,734	-	-
Total Assets	$40,447,347,381	$38,649,731,985	$1,405,159,606	$29,122,935,633	$9,919,252,142	$-
Liabilities						
Investment Contracts	$21,073,113,515	$22,440,979,764	$-	$-	$21,073,113,515	$-
Derivatives Liabilities	9,820,688	5,740,972	-	9,820,688	-	-
Total Liabilities	$21,082,934,203	$22,446,720,736	$-	$9,820,688	$21,073,113,515	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 11, 2016 for the statutory statement issued on May 13, 2016.

There were no Type I material events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 11, 2016 for the statutory statement issued on May 13, 2016.

There were no Type II material events occurring subsequent to the end of the period that merited disclosure in these statements that have not already been disclosed as required.

Note 23 - Reinsurance

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

A-D Not applicable.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium that is subject to the ACA risk-sharing provisions (YES/NO)? YES

The Company issues individual comprehensive health coverage and student health insurance plans that are subject to certain ACA risk sharing provisions. The individual comprehensive health coverage is a grandfathered plan and not considered a qualified health plan under ACA, therefore, not subject to any of the ACA risk sharing provisions. Student health insurance plans are specifically excluded from the Permanent ACA Risk Adjustment Program and are not considered qualified health plans under ACA, therefore, not subject to the Temporary ACA Risk Corridors Program. Student health insurance plans must participate in payment of premiums into the Transitional ACA Reinsurance Program, but are ineligible to receive reimbursement of losses from the program.

(2) Impact of risk sharing provisions of the Affordable Care Act on Admitted Assets, Liabilities, and Revenue for the current period:

			Amount
a. Permanent ACA Risk Adjustment Program			
Assets			
	1.	Premium adjustments receivable due to ACA Risk Adjustment	$ -
Liabilities			
	2.	Risk adjustment user fees payable for ACA Risk Adjustment	$ -
	3.	Premium adjustments payable due to ACA Risk Adjustment	$ -
Operations (Revenue & Expense)			
	4.	Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ -
	5.	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ -
b. Transitional ACA Reinsurance Program			
Assets			
	1.	Amounts recoverable for claims paid due to ACA Reinsurance	$ -
	2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	$ -
	3.	Amounts receivable relating to uninsured plans for contributions ACA Reinsurance	$ -
Liabilities			
	4.	Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ 429,712
	5.	Ceded reinsurance premiums payable due to ACA Reinsurance	$ -
	6.	Liability for amounts held under uninsured plans contributions for ACA Reinsurance	$ -
Operations (Revenue & Expense)			
	7.	Ceded reinsurance premiums due to ACA Reinsurance	$ -
	8.	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$ -
	9.	ACA Reinsurance contributions - not reported as ceded premium	$ 429,712
c. Temporary ACA Risk Corridors Program			
Assets			
	1.	Accrued retrospective premium due to ACA Risk Corridors	$ -
Liabilities			
	2.	Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$ -
Operations (Revenue & Expense)			
	3.	Effect of ACA Risk Corridors on net premium income (paid/received)	$ -
	4.	Effect of ACA Risk Corridors on change in reserves for rate credits	$ -

NOTES TO THE FINANCIAL STATEMENTS

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
2. Premium adjustments (payable)	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
3. Subtotal ACA Permanent Risk Adjustment Program	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
2. Amounts recoverable for claims unpaid	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
3. Amounts receivable relating to uninsured plans	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
5. Ceded reinsurance premiums payable	$-	$2,910,248	$-	$2,910,248	$-	$-	$-	$-		$-	$-
6. Liability for amounts held under uninsured plans	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
7. Subtotal ACA Transitional Reinsurance Program	$-	$2,910,248	$-	$2,910,248	$-	$-	$-	$-		$-	$-
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
2. Reserve for rate credits or policy experience rating refunds	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
3. Subtotal ACA Risk Corridors Program	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
d. Total for ACA Risk Sharing Provisions	$-	$2,910,248	$-	$2,910,248	$-	$-	$-	$-		$-	$-

As of March 31, 2016, the Company has no Risk Corridor Asset and Liability balances.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant changes from prior year end.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 34 – Separate Accounts

No significant changes from prior year end.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/01/2013

6.4 By what department or departments?

OH

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Dublin, OH	NO	NO	NO	YES
Nationwide Fund Advisors	King of Prussia, PA	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	King of Prussia, PA	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The No-Retaliation Policy has been updated in regards to reporting possible violations of state and federal law or regulation to any governmental agency or entity or making disclosures protected under state or federal whistleblower laws or regulation.

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: $ 0

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 [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 59,438,416

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 14,294,011	$ 14,294,011
14.22	Preferred Stock	0	0
14.23	Common Stock	736,350,535	703,240,490
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	216,041,762	226,562,345
14.26	All Other	75,344,567	89,857,818
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,042,030,875	$ 1,033,954,664
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 184,581,616

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 184,846,624

16.3 Total payable for securities lending reported on the liability page: $ 185,454,632

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
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Federal Home Loan Bank	221 E. 4th St, Suite 600, Cincinnati, OH 45202

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

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

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

17.4 If yes, give full and complete information relating thereto:

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	One Nationwide Plaza, Columbus, Ohio 43215
152209	Gramercy Funds Management LLC	20 Dayton Avenue, Greenwich, CT. 06830

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 6,888,618,607
1.14	Total mortgages in good standing	$ 6,888,618,607
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	$ 0
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	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,888,618,607
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2.	Operating Percentages:	
2.1	A&H loss percent	123.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	42.0

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

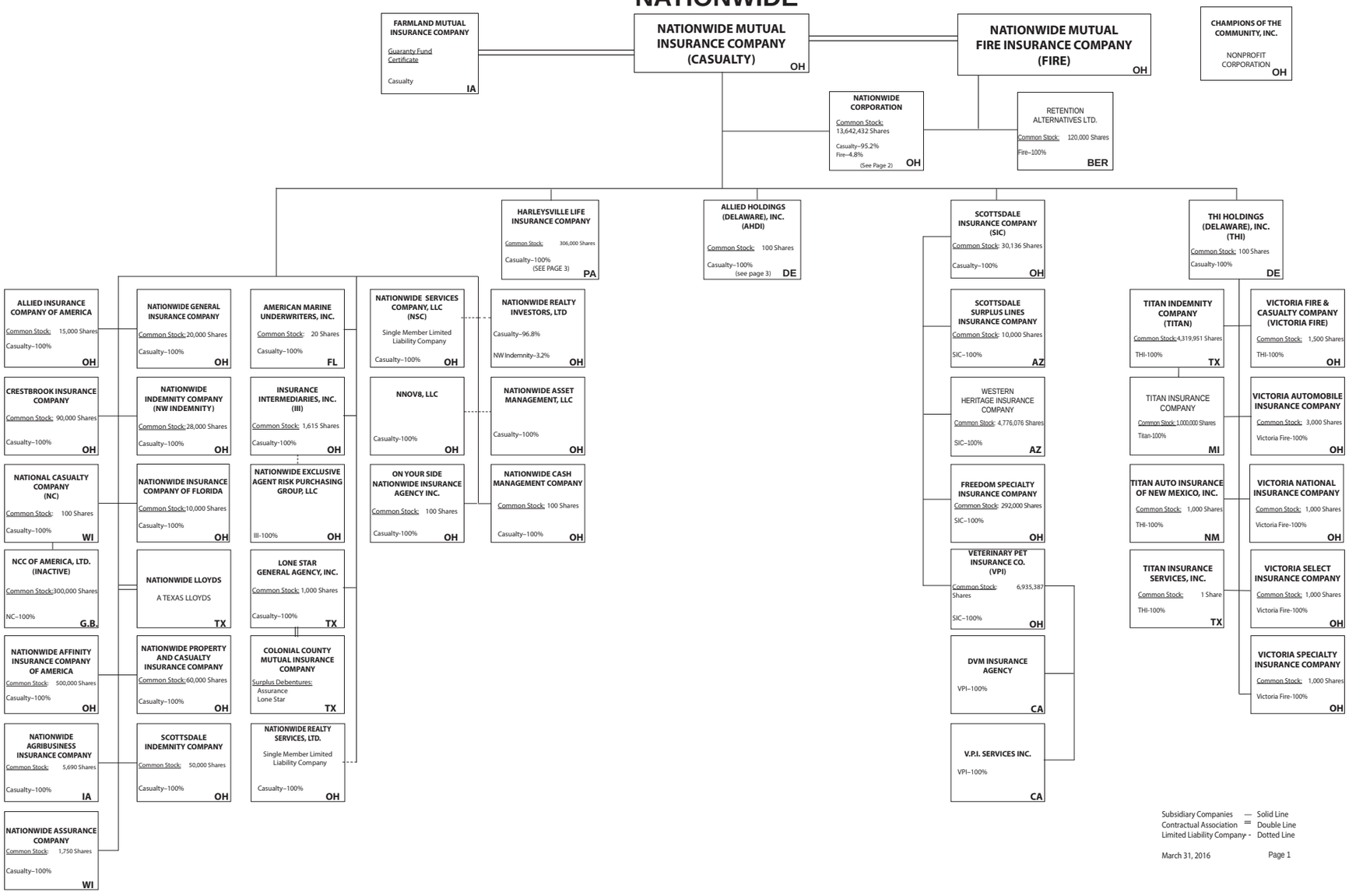
States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	1,877,085	1,281,146	1,813,012	32,671,579	37,642,822	
2. Alaska AK	L	57,275		321,441	2,379,538	2,758,254	
3. Arizona AZ	L	6,710,906	2,025,857	1,904,176	67,840,968	78,481,907	
4. Arkansas AR	L	918,722	799,725	193,886	18,256,878	20,169,211	
5. California CA	L	25,648,257	8,862,771	9,774,947	196,007,298	240,293,273	
6. Colorado CO	L	4,398,356	2,922,046	682,609	25,215,941	33,218,952	
7. Connecticut CT	L	1,393,847	6,503,441	1,097,891	27,386,485	36,381,664	
8. Delaware DE	L	46,486,467	1,890,618	98,550	5,232,139	53,707,774	
9. District of Columbia DC	L	174,637	350,000	94,032	7,474,486	8,093,155	
10. Florida FL	L	19,919,882	9,285,870	1,258,877	262,102,701	292,567,330	
11. Georgia GA	L	4,256,762	1,778,632	1,409,977	43,247,681	50,693,052	
12. Hawaii HI	L	1,038,228	1,244,217	2,900	9,734,420	12,019,765	
13. Idaho ID	L	117,069	347,582	94,748	8,155,439	8,714,838	
14. Illinois IL	L	7,218,621	3,574,307	3,698,439	90,708,558	105,199,925	
15. Indiana IN	L	2,100,428	1,704,257	1,586,321	45,678,867	51,069,873	
16. Iowa IA	L	4,072,725	277,980	926,508	9,518,154	14,795,367	
17. Kansas KS	L	1,454,578	1,365,014	1,397,749	14,545,732	18,763,073	
18. Kentucky KY	L	2,270,057	2,990,965	817,164	16,576,258	22,654,444	
19. Louisiana LA	L	640,417	993,554	243,888	32,355,483	34,233,342	
20. Maine ME	L	227,864	252,340	(880,866)	5,347,435	4,946,773	
21. Maryland MD	L	6,150,068	3,794,864	1,022,802	42,109,864	53,077,598	
22. Massachusetts MA	L	3,636,520	12,796,290	2,144,913	48,465,774	67,043,497	
23. Michigan MI	L	7,614,949	4,704,201	8,545,798	51,788,863	72,653,811	
24. Minnesota MN	L	6,708,584	1,350,308	1,228,905	26,189,764	35,477,561	
25. Mississippi MS	L	442,884	264,000	101,885	4,963,470	5,772,239	
26. Missouri MO	L	5,025,025	1,424,401	1,323,749	20,190,180	27,963,355	
27. Montana MT	L	100,492	383,727	29,986	3,645,781	4,159,986	
28. Nebraska NE	L	319,278	998,270	1,596,817	6,607,202	9,521,567	
29. Nevada NV	L	434,583	225,603	383,737	9,840,471	10,884,394	
30. New Hampshire NH	L	511,579	1,098,831	2,010,350	7,278,867	10,899,627	
31. New Jersey NJ	L	6,382,364	4,374,568	3,241,140	75,352,254	89,350,326	
32. New Mexico NM	L	113,511	1,552,359	144,005	8,172,630	9,982,505	
33. New York NY	L	43,433,538	12,645,121	2,410,327	212,853,419	271,342,405	
34. North Carolina NC	L	22,602,083	3,908,352	1,374,236	40,592,882	68,477,553	
35. North Dakota ND	L	6,163,530		26,550	3,597,911	9,787,991	
36. Ohio OH	L	12,305,333	7,366,751	8,030,439	146,487,161	174,189,684	63,000,000
37. Oklahoma OK	L	355,609	732,871	446,558	18,325,574	19,860,612	
38. Oregon OR	L	539,187	1,055,412	538,955	19,976,620	22,110,174	
39. Pennsylvania PA	L	11,235,740	13,757,843	4,550,868	96,626,086	126,170,537	
40. Rhode Island RI	L	908,793	525,000	(4,565,857)	4,887,230	1,755,166	
41. South Carolina SC	L	1,577,212	1,005,355	783,260	16,455,963	19,821,790	
42. South Dakota SD	L	119,456		225,206	1,219,650	1,564,312	
43. Tennessee TN	L	1,420,874	2,757,848	823,314	31,392,732	36,394,768	
44. Texas TX	L	11,349,120	6,080,114	4,157,255	127,410,792	148,997,281	
45. Utah UT	L	748,015	879,439	149,408	10,782,716	12,559,578	
46. Vermont VT	L	334,369	185,975	1,839,768	4,408,433	6,768,545	
47. Virginia VA	L	5,963,981	2,299,275	828,256	30,921,663	40,013,175	
48. Washington WA	L	348,412	5,106,902	1,159,089	28,683,693	35,298,096	
49. West Virginia WV	L	1,214,879	1,054,942	26,046	9,873,160	12,169,027	
50. Wisconsin WI	L	423,246	1,021,227	752,902	38,344,180	40,541,555	
51. Wyoming WY	L	984,775		57,386	1,108,099	2,150,260	
52. American Samoa AS	N	10,309				10,309	
53. Guam GU	L	21,781			377	22,158	
54. Puerto Rico PR	L	266			1,200	1,466	
55. US Virgin Islands VI	L					0	
56. Northern Mariana Islands MP	N	78,867	125,000		11,980,814	12,184,681	
57. Canada CAN	N	27,846		5,383	319,827	353,056	
58. Aggregate Other Alien OT	XXX	252,245	(45,311)	978	5,143	213,055	0
59. Subtotal	(a) 54	290,841,486	141,879,860	71,930,663	2,081,296,485	2,585,948,494	63,000,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	5,577,784			13	5,577,797	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	948,433		7,953		956,386	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	297,367,703	141,879,860	71,938,616	2,081,296,498	2,592,482,677	63,000,000
96. Plus Reinsurance Assumed	XXX	1,850,101	2,134	1	15,518,174	17,370,410	
97. Totals (All Business)	XXX	299,217,804	141,881,994	71,938,617	2,096,814,672	2,609,853,087	63,000,000
98. Less Reinsurance Ceded	XXX	30,440,196	81,387	71,798,930	113,061,503	215,382,016	
99. Totals (All Business) less Reinsurance Ceded	XXX	268,777,608	141,800,607	139,687	1,983,753,169	2,394,471,071	63,000,000
DETAILS OF WRITE-INS							
58001. Foreign - other	XXX	252,245	(45,311)	978	5,143	213,055	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	252,245	(45,311)	978	5,143	213,055	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

Q12

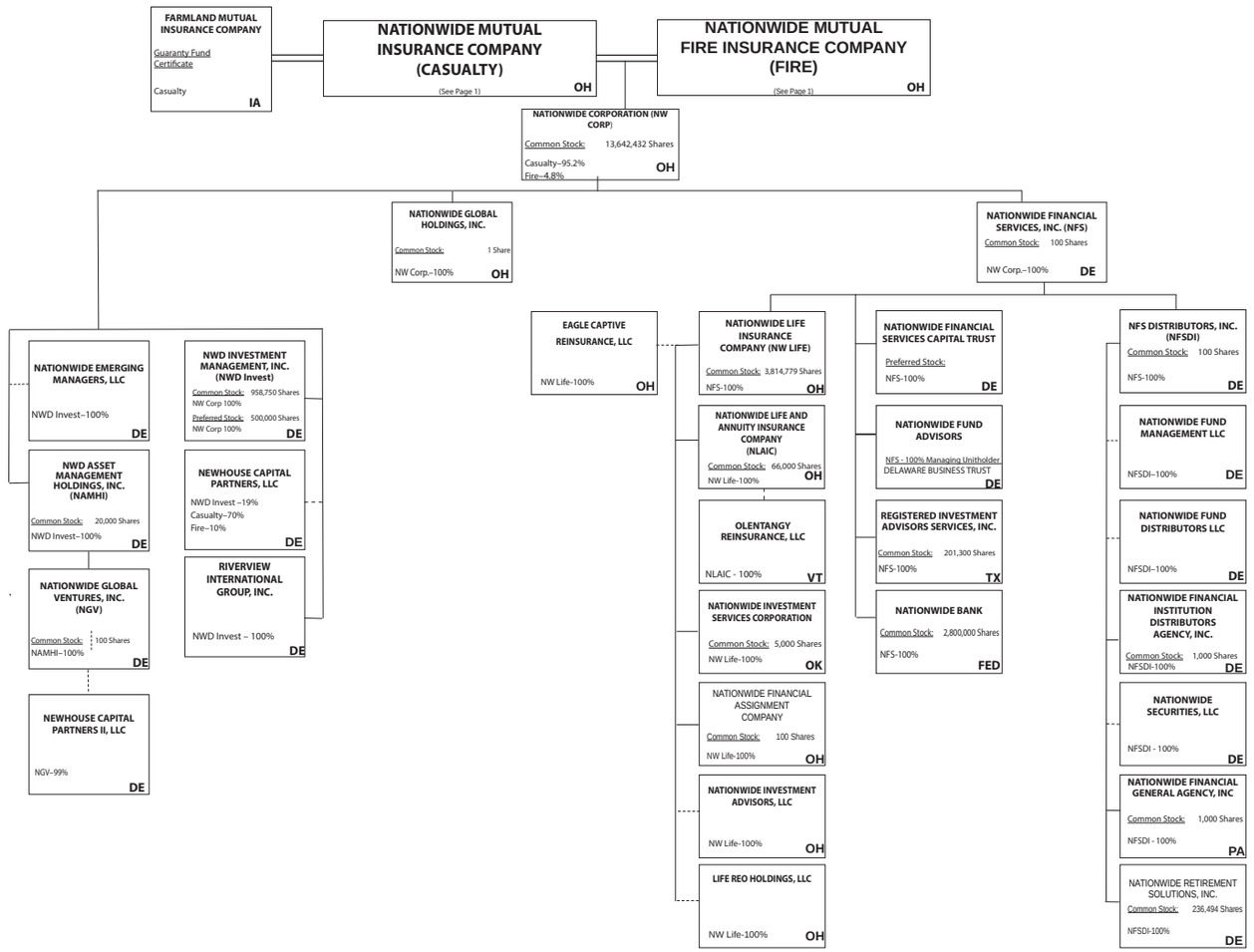
NATIONWIDE®



(Casualty/Fire subsidiaries)

Q12.1

NATIONWIDE®



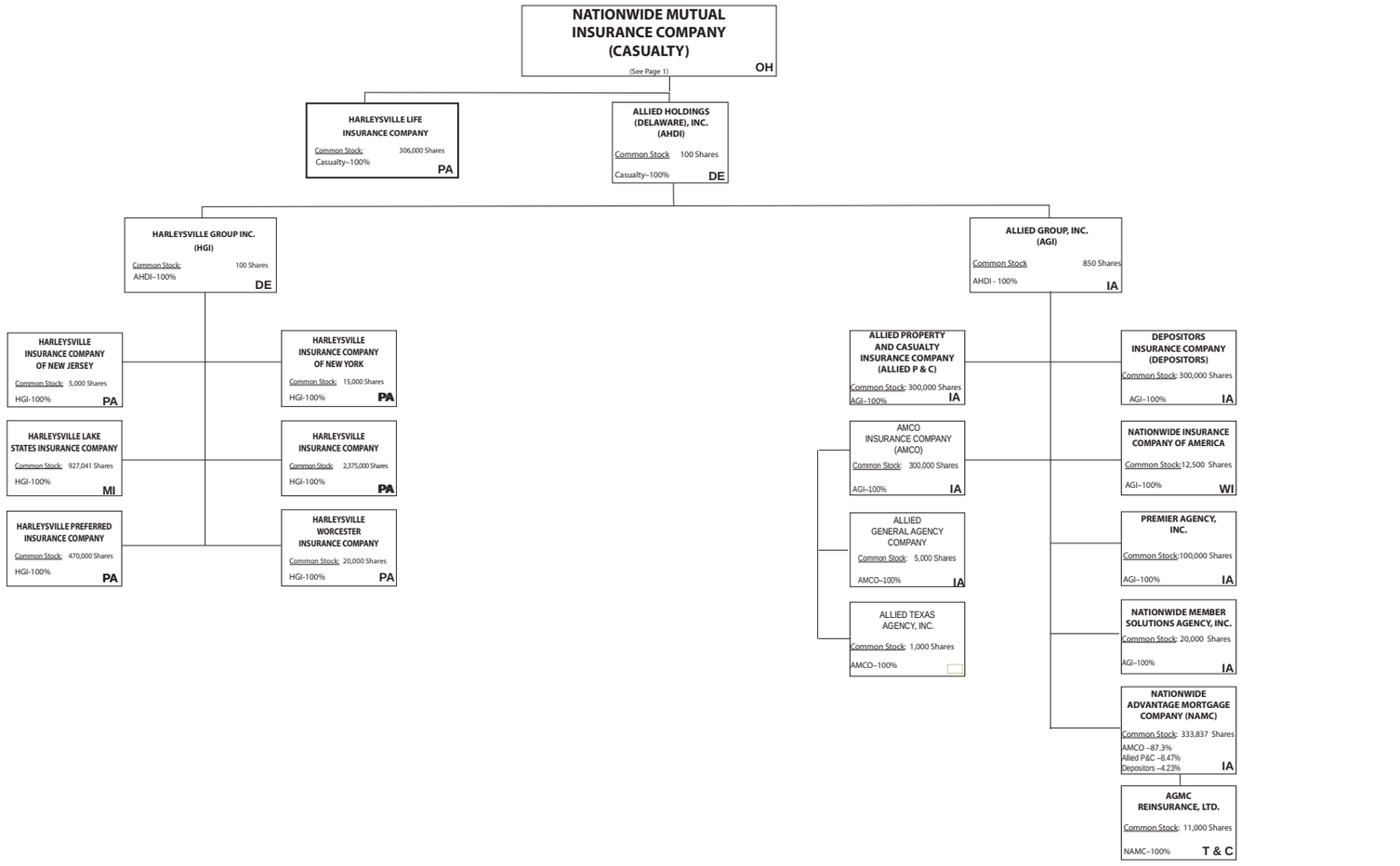
Subsidiary Companies — Solid Line
Contractual Association ═ Double Line
Limited Liability Company - - Dotted Line

March 31, 2016

(Nationwide Corp. subsidiaries)

Q12.2

NATIONWIDE®



Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - - Dotted Line

March 31, 2016

(ALLIED/Harleysville subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	11991	WI	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	WI	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	OH	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange
4664	PURE	13204	FL	26-3109178	PURE Insurance Company

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 Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0140...	Nationwide		31-1486309..	4590018		0	10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4810074		0	1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4594954		0	101 N Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4869474		0	1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4810047		0	1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4810038		0	1125 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1733036..	4594963		0	120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		26-2451988..	4288132		0	1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4810083		0	155 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4960960		0	245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4810092		0	275 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590835		0	400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4591140		0	425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4595009		0	44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4890843		0	75 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4590497		0	775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4590750		0	775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4810104		0	780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4671583		0	795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4590602		0	800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4671499		0	800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4671789		0	800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4590778		0	805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4890834		0	808 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4869465		0	820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4890759		0	840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4590611		0	845 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4590787		0	850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4903921		0	860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4903912		0	880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4590714		0	895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4810029		0	975 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1680808..	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		31-1580283..	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		52-2227314..	42877247		0	AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		42-1011300..	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140...	Nationwide		42-0958655..	1677548		0	ALLIED Group, Inc	IA	IA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-4628790..	4613462		0	Allied Holdings (Delaware), Inc	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	10127	27-0114983..	4288169		0	ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	42579	42-1201931..	4287144		0	ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		42-1527863..	4287238		0	ALLIED Texas Agency, Inc	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	19100	42-6054959..	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		59-1031596..	4288011		0	American Marine Underwriters, Inc	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
	0		90-0280710..	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		26-4083207..	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1184438..	4594842		0	Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd	ownership	94.800	Nationwide Mutual Insurance Company	1
0140...	Nationwide		31-1555487..	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		20-3624379..	4595531		0	Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide		26-0899413..	3730540		0	CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	1
0140...	Nationwide		20-1618232..	4595241		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-1618232..	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
	0		n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		31-1579973..	2998688		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	2
0140...	Nationwide	29262	74-1061659..	4288057		0	Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	2
	0		45-4901238..	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		04-3750770..	4595951		0	Continental/North Shore I, L.P	OH	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-0366090..	3327212		0	Continental/North Shore II, L.P	DE	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-0142724..	4588177		0	Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.500	Nationwide Mutual Insurance Company	1
0140...	Nationwide	18961	68-0066866..	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4590255		0	Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	42587	42-1207150..	4287162		0	Depositors Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-4104813..	n/a		0	Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		33-0096671..	4287694		0	DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	15821	47-4523959..	4890825		0	Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-1945276..	4590590		0	East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	1
0140...	Nationwide		20-1945276..	4590590		0	East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	76.090	Nationwide Mutual Insurance Company	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140...	Nationwide		20-5268940..	4595689		0	ELH Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide	13838	42-0618271..	4569372		0	Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	2
0140...	Nationwide	22209	75-6013587..	4287676		0	Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-4736379..	n/a		0	GPN-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	2
0140...	Nationwide		20-4939866..	4590808		0	Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866..	4590826		0	Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		51-0241172..	3582909		0	Harleysville Group Inc	DE	NIA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	23582	41-0417250..	4442260		0	Harleysville Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	42900	16-1075588..	4442158		0	Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	10674	23-2864924..	4442242		0	Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	14516	38-3198542..	4442251		0	Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	64327	23-1580983..	4440659		0	Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	35696	23-2384978..	4442288		0	Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	26182	04-1989660..	4442372		0	Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		32-0051216..	4596903		0	Hideaway Properties Corp	CA	OTH	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		31-0871532..	4288020		0	Insurance Intermediaries, Inc	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4097802		0	Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-2974590..	n/a		0	Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
	0		46-2956640..	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		31-1486309..	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide		56-3789187..	4286969		0	Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		74-1395229..	4288039		0	Lone Star General Agency, Inc	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	11991	38-0865250..	4288187		0	National Casualty Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		42-1154244..	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	1
0140...	Nationwide		42-1154244..	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	1
0140...	Nationwide		42-1154244..	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	1
0140...	Nationwide	26093	48-0470690..	4288196		0	Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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0140..	Nationwide	28223	42-1015537..	4288208		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1578869..	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	1
0140..	Nationwide		20-8670712..	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide	10723	95-0639970..	4288217		0	Nationwide Assurance Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1592130..	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140..	Nationwide		31-1036287..	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-4416546..	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	1
0140..	Nationwide		31-4416546..	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company.	ownership	4.800	Nationwide Mutual Insurance Company	1
0140..	Nationwide		04-3679407..	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		05-0630007..	4288048		0	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1667326..	4286932		0	Nationwide Financial Assignment Company..	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		23-2412039..	4287087		0	Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1316276..	4287069		0	Nationwide Financial Institution Distributors Agency, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-6554353..	4286978		0	Nationwide Financial Services Capital Trust..	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1486870..	3828063		0	Nationwide Financial Services, Inc.	DE	UDP	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		52-6969857..	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1748721..	42877050..		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-0900518..	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide	23760	31-4425763..	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1570938..	4286398		0	Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		04-3732385..	4286857		0	Nationwide Global Ventures, Inc.	DE	NIA	Nationwide Asset Management Holdings, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide	10070	31-1399201..	2839398		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide	25453	95-2130882..	4287180		0	Nationwide Insurance Company of America..	WI	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide	10948	31-1613686..	4287966		0	Nationwide Insurance Company of Florida....	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		41-2206199.	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		73-0988442..	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide	92657	31-1000740..	2995098		0	Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide	66869	31-4156830..	2819288		0	Nationwide Life Insurance Company	OH	RE	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		13-4212969..	4596127		0	Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140..	Nationwide		01-0749754..	4595960		0	Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2

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0140...	Nationwide		03-0498148..	3262573		0	Nationwide Life Tax Credit Partners 2002-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		54-2113175..	4596127		0	Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		58-2672725..	4596163		0	Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-0357951..	3811001		0	Nationwide Life Tax Credit Partners 2003-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-0382144..	4596707		0	Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-0745944..	4596211		0	Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-0745965..	4596239		0	Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-1128408..	4596332		0	Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-1128472..	4596350		0	Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-1918935..	3318117		0	Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-2303694..	4596369		0	Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-2303602..	4596378		0	Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-2450960..	4596387		0	Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-2451052..	4596396		0	Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		20-2774223..	4596408		0	Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		21-1288836..	4596426		0	Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		26-3427373..	4596435		0	Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		26-3427435..	4596444		0	Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		26-3427479..	4596499		0	Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	.010	Nationwide Mutual Insurance Company	2

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0140...	Nationwide		26-3427525..	4596510		0	Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	.0.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		26-4737055..	4596529		0	Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		26-4737157..	4596547		0	Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		27-1362364..	4596622		0	Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	.0.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide		45-0469525..	3779811		0	Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	.0.010	Nationwide Mutual Insurance Company	2
0140...	Nationwide	42110	75-1780981..	4287984		0	Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	2
0140...	Nationwide		42-1373380..	4287210		0	Nationwide Member Solutions Agency Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		n/a	4597094		0	Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		75-3191025..	4595269		0	Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	23779	82-0549218..	3828090		0	Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide	23787	31-4177100..	3828072		0	Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		34-2012765..	4288084		0	Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	37877	31-0970750..	4287993		0	Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	96.800	Nationwide Mutual Insurance Company	1
0140...	Nationwide		31-1486309..	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.200	Nationwide Mutual Insurance Company	1
0140...	Nationwide		31-1486309..	4590264		0	Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		n/a	4288066		0	Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		73-0948330..	4287096		0	Nationwide Retirement Solutions, Inc	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		36-2434406..	4287078		0	Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-4177100..	4288093		0	Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		27-0743545..	4564041		0	Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	other	.0.010	Nationwide Mutual Insurance Company	1
0140...	Nationwide		27-0768791..	4596891		0	Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-1952215..	4596566		0	Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	.0.010	Nationwide Mutual Insurance Company	1
0140...	Nationwide		46-1971926..	4596592		0	Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	.0.010	Nationwide Mutual Insurance Company	1
0140...	Nationwide		20-5976272..	4595910		0	Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		11-3651828..	4588168		0	ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	1

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0140...	Nationwide		0	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	ownership	99.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	19.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		38-3660659	4287032		0	NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	ownership	49.990	Nationwide Mutual Insurance Company	1
0140...	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
	0		26-0351004	n/a		0	North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
	0		61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309	4594815		0	NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide		30-4939866	4590406		0	NRI Office Ventures, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		45-3123274	4595438		0	NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140...	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140...	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140...	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140...	Nationwide		47-1404116..	4802734		0	NTCP 2014-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		47-1413242..	4809948		0	NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		47-3909345..	4869483		0	NTCP 2015-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		47-4148470..	4890807		0	NTCP 2015-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		81-0936428..	4966663		0	NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		26-1903919..	4591421		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-3654078..	4593621		0	NW-Amesbury, LLC	OH	NIA	NE-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		81-1263284..	4960979		0	NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-2943666..	4594860		0	NW-Bandera, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		81-1246932..	4958855		0	NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		45-5159092..	4595063		0	NW-Bayshore, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-2451156..	4594879		0	NW-Bee Cave, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		81-1869861..			0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		47-4999493..	4902223		0	NW-Belleview, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-3707480..	4593612		0	NW-Brooklyn, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-3968244..	4591757		0	NW-Camelback, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		45-2724980..	4591690		0	NW-Cameron, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		81-1211881..	4958855		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-3674167..	4590090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-3994437..	4591663		0	NW-Central Station, LLC	OH	NIA	NE-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		26-0901660..	4505456		0	NW-CNC Coppell, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		81-1285433..	4961024		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		32-0359208..	4595157		0	NW-Corvallis, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590563		0	NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1580283..	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140..	Nationwide		31-1580283..	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1580283..	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1580283..	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1580283..	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1580283..	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1580283..	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1580283..	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		04-3679396..	4286848		0	NWD Asset Management Holdings, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1580283..	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		30-0876022..	4810010		0	NWD Franklinton, LLC	DE	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1636299..	4286594		0	NWD Investment Management, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		31-1580283..	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	1
0140..	Nationwide		47-4036460..	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	1
0140..	Nationwide		47-4036460..	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	24.970	Nationwide Mutual Insurance Company	1
0140..	Nationwide		90-0732898..	4591430		0	NW-Dulles, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		46-3267884..	4595465		0	NW-Franklin Mills, LLC	OH	NIA	Life Reo Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		46-2997049..	4591775		0	NW-Howell Mill, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		46-4330384..	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		47-2482818..	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		47-1497429..	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		45-5408178..	4591458		0	NW-Kentwood Towne Center, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		46-4857522..	4671798		0	NW-Lawrence, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		81-1232565..	4961042		0	NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		81-1671648..	4981116		0	NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		45-5314607..	4593461		0	NW-Lovers Lane, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		46-2457568..	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		45-4630497..	4593470		0	NW-Mueller II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		27-4749848..	4591476		0	NW-Northridge, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		46-1089165..	4593555		0	NW-Oakley Station, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		47-4706924..	4902214		0	NW-Olathe, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		46-3888719..	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		45-5388656..	4591485		0	NW-Park Memorial, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		47-1740812..	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		46-2469044..	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		47-2449044..	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140..	Nationwide		81-1603024..	4981086		0	NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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0140...	Nationwide		81-1619428..	4981107		0	NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		81-1861190..			0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		45-5159117..	4593573		0	NW-South Park, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		27-4749587..	4593582		0	NW-Taylor Farmer Jack, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-1100378..	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-5764783..	4809939		0	NW-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-1077615..	4593591		0	NW-West Ave., LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		46-4992444..	4671800		0	NW-Windcross, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-0947092..	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-0947092..	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company	1
0140...	Nationwide		31-0947092..	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	OCH Company, LLC	ownership	1.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		26-0263012..	n/a		0	Old Track Street Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide	13999	27-1712056..	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		47-1923444..	4809975		0	On Your Side Nationwide Insurance Agency, Inc.	OH	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	NIA	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	1
0140...	Nationwide		31-1486309..	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		n/a	4564032		0	Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		39-1907217..	4287201		0	Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		75-2938844..	4287005		0	Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		82-0549218..	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140...	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140...	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140...	Nationwide		22-3655264..	4286530		0	Riverview International Group, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		n/a	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide		n/a	4595335		0	Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140...	Nationwide	15580	31-1117969..	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	41297	31-1024978..	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140...	Nationwide	10672	86-0835870..	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		31-1486309..	4590303		0	Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		91-2158214..	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		86-1094799..	n/a		0	The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		20-3541511..	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		20-3541507..	n/a		0	The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140...	Nationwide		31-1610040..			0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	.....50.000	Nationwide Mutual Insurance Company	1
0140...	Nationwide		52-2031677..	4287751		0	THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		74-2825853..	4287863		0	Titan Auto Insurance of New Mexico, Inc.	NM	IA	THI Holdings (Delaware), Inc.	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	13242	74-2286759..	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	36269	86-0619597..	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		75-1284530..	4287890		0	Titan Insurance Services, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		33-0160222..	4653196		0	V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	42285	95-3750113..	4287685		0	Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	10644	34-1785903..	4287911		0	Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	42889	34-1394913..	4287827		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	10778	34-1842604..	4287920		0	Victoria National Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	10105	34-1777972..	4287939		0	Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	10777	34-1842602..	4287948		0	Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide	37150	86-0561941..	4287667		0	Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		n/a	4613341		0	Westport Capital Partners II	CT	OTH	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	.....71.000	other non-Nationwide	2
0140...	Nationwide		31-1486309..	4590321		0	Wilson Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	....100.000	Nationwide Mutual Insurance Company	
0140...	Nationwide		n/a	4613323		0	Zais Zephyr A-4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	.....60.000	other non-Nationwide	2
	0		0			0	0			0	0		0	
	0		0			0	0			0	0		0	

Asteris **Explanation**

1	For the purposes of this schedule, Nationwide presumed control of these entities because they are owned by at least 10% and are not wholly-owned by a Nationwide entity.
2	Other ownership indicates a non-ownership circumstance by a Nationwide entity.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Disallowed interest maintenance reserve	17,220,537	17,220,537	0	
2505. Cash value of corporate owned insurance	1,543,984		1,543,984	1,543,984
2597. Summary of remaining write-ins for Line 25	18,764,521	17,220,537	1,543,984	1,543,984

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies	6,606,754	7,473,519
2505. Derivative liability accrued interest	4,708,982	10,769,893
2506. Loss recognition reserve	2,969,000	2,969,000
2597. Summary of remaining write-ins for Line 25	14,284,736	21,212,412

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Change in rate stabilization reserves	(865,718)	1,158,455	2,030,927
2705. Reserve adjustments on reinsurance assumed	(53,112,247)	(68,159,223)	(253,336,850)
2797. Summary of remaining write-ins for Line 27	(53,977,965)	(67,000,768)	(251,305,923)

SCHEDULE A - VERIFICATION

Real Estate

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
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		
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

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	6,914,640,466	6,473,998,321
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	119,650,000	1,297,362,178
	2.2 Additional investment made after acquisition	12,862,144	42,749,904
3.	Capitalized deferred interest and other	66,582	70,545
4.	Accrual of discount	86,729	463,202
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	776,617	5,277,173
7.	Deduct amounts received on disposals	141,831,584	904,627,022
8.	Deduct amortization of premium and mortgage interest points and commitment fees	112,721	653,834
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,906,138,233	6,914,640,466
12.	Total valuation allowance	(17,519,638)	(18,756,697)
13.	Subtotal (Line 11 plus Line 12)	6,888,618,595	6,895,883,769
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	6,888,618,595	6,895,883,769

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	255,691,617	132,123,124
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,000	162,164,587
	2.2 Additional investment made after acquisition	39,344,859	47,400,876
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	4,825,708	18,079,485
6.	Total gain (loss) on disposals		(908,876)
7.	Deduct amounts received on disposals	927,491	52,752,926
8.	Deduct amortization of premium and depreciation	13,492,035	50,414,653
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	285,443,658	255,691,617
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	285,443,658	255,691,617

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	29,487,047,234	27,637,267,486
2.	Cost of bonds and stocks acquired	1,428,786,174	6,255,832,063
3.	Accrual of discount	20,371,900	88,296,327
4.	Unrealized valuation increase (decrease)	(36,331,116)	(179,276,737)
5.	Total gain (loss) on disposals	(31,852,955)	(18,415,181)
6.	Deduct consideration for bonds and stocks disposed of	733,151,552	4,185,209,946
7.	Deduct amortization of premium	18,686,356	72,940,858
8.	Total foreign exchange change in book/adjusted carrying value	10,525,130	(36,676,204)
9.	Deduct current year's other-than-temporary impairment recognized	15,807,058	1,829,716
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,110,901,401	29,487,047,234
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	30,110,901,401	29,487,047,234

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)	15,827,020,567	740,482,228	343,361,111	(270,202,915)	15,953,938,769			15,827,020,567
2. NAIC 2 (a)	11,175,608,715	630,406,754	326,036,767	(281,208,892)	11,198,769,810			11,175,608,715
3. NAIC 3 (a)	1,269,147,761	50,998,790	81,699,149	449,246,794	1,687,694,196			1,269,147,761
4. NAIC 4 (a)	306,880,343	8,096,355	27,344,420	78,260,815	365,893,093			306,880,343
5. NAIC 5 (a)	70,262,682	1,443,490	5,299,131	20,381,348	86,788,389			70,262,682
6. NAIC 6 (a)	30,694,368	1,687,066	2,177,040	(729,710)	29,474,684			30,694,368
7. Total Bonds	28,679,614,436	1,433,114,683	785,917,618	(4,252,560)	29,322,558,941	0	0	28,679,614,436
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2					0			
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	28,679,614,436	1,433,114,683	785,917,618	(4,252,560)	29,322,558,941	0	0	28,679,614,436

(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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	281,159,041	XXX	281,159,041	82,216	

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	249,830,784	474,314,340
2. Cost of short-term investments acquired	5,512,857,927	22,095,048,347
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	5,481,529,670	22,319,531,903
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)	281,159,041	249,830,784
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	281,159,041	249,830,784

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)	394,434,598
2.	Cost paid/(consideration received) on additions	1,041,456
3.	Unrealized valuation increase/(decrease)	40,610,584
4.	Total gain (loss) on termination recognized	(4,784,764)
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	(10,212,412)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	421,089,462
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	421,089,462

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				56,261,551
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(125,576)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	(36,987)			
3.12	Section 1, Column 15, prior year	(58,895)	21,909		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(40,963,231)			
3.14	Section 1, Column 18, prior year	(1,068,044)	(39,895,186)	(39,873,278)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	(36,987)			
3.22	Section 1, Column 17, prior year	(58,895)	21,908		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(40,963,231)			
3.24	Section 1, Column 19, prior year	(1,068,044)	(39,895,186)	(39,873,278)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		13,027,597		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	13,027,596	13,027,596		
4.3	Subtotal (Line 4.1 minus Line 4.2)				1
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				56,135,974
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				56,135,974

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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

QSI05

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (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			0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or disposed of transactions									0	0
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	421,089,462	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	56,098,987	
3.	Total (Line 1 plus Line 2)		477,188,449
4.	Part D, Section 1, Column 5	623,422,906	
5.	Part D, Section 1, Column 6	(146,234,457)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	431,639,242	
8.	Part B, Section 1, Column 13	5,287,080	
9.	Total (Line 7 plus Line 8)		436,926,322
10.	Part D, Section 1, Column 8	587,474,242	
11.	Part D, Section 1, Column 9	(150,547,920)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	37,317,913	
14.	Part B, Section 1, Column 20	56,360,100	
15.	Part D, Section 1, Column 11	93,678,013	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired		41,000,000
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		41,000,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/31/2015	3.800		12,200,000	
00-1102436	FARMINGTON HILLS	MI		03/07/2016	4.320	18,000,000		42,550,000
00-1102462	TEMPE	AZ		03/28/2016	3.280	17,350,000		30,110,000
00-1102482	BOCA RATON	FL		01/12/2016	2.160	33,000,000		50,194,138
00-1102491	MERIDIAN	ID		02/01/2016	4.200	10,000,000		13,354,545
00-1102514	ONTARIO	CA		01/28/2016	3.560	11,300,000		16,000,000
00-1102517	DENVER	CO		02/25/2016	3.850	12,300,000		18,910,000
00-1102519	ROCKVILLE	MD		02/24/2016	3.870	3,200,000		12,200,000
00-1102522	ATHENS	GA		03/01/2016	3.630	14,500,000		24,720,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	119,650,000	12,200,000	208,038,683
Mortgages in Good Standing - Mezzanine Loans								
99-0000034	HOUSTON	TX		02/06/2015	10.000		662,144	
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	662,144	0
0899999. Total - Mortgages in Good Standing				XXX	XXX	119,650,000	12,862,144	208,038,683
3399999. Total Mortgages				XXX	XXX	119,650,000	12,862,144	208,038,683

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1001231	HOUSTON	TX		11/20/2002	02/10/2016	202,925					0		202,925	202,925			0
00-1100417	GRAND BLANC	MI		04/29/2004	01/19/2016	274,208					0		274,208	274,208			0
00-1100991	ROCKVILLE	MD		05/31/2006	02/24/2016	3,052,982					0		3,052,982	3,052,982			0
00-1101030	PHOENIX	AZ		04/20/2006	02/26/2016	2,010,152					0		2,010,152	2,786,769		776,617	776,617
00-1101035	FOOTHILL RANCH	CA		03/30/2006	01/29/2016	7,514,482					0		7,514,482	7,514,482			0
00-1101039	GREENVILLE	SC		01/25/2006	01/28/2016	40,000,000					0		40,000,000	40,000,000			0
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006	01/28/2016	2,770,114					0		2,770,114	2,770,114			0
00-1101129	OAKLAND	CA		03/23/2006	02/03/2016	4,452,516					0		4,452,516	4,452,516			0
00-1101205	CLEMENTON	NJ		07/18/2006	03/10/2016	310,381					0		310,381	310,381			0
00-1101206	FARMINGTON HILLS	MI		06/28/2006	03/07/2016	383,878					0		383,878	383,878			0
00-1101217	COLORADO SPRINGS	CO		05/31/2006	02/01/2016	12,747,889					0		12,747,889	12,747,889			0
00-1101393	JACKSON HEIGHTS	NY		05/17/2007	01/29/2016	115,484					0		115,484	115,484			0
00-1101394	BROOKLYN	NY		05/17/2007	01/29/2016	60,491					0		60,491	60,491			0
00-1101712	ORANGE	CA		10/07/2010	01/28/2016	5,164,802					0		5,164,802	5,164,802			0
00-1101774	DENVER	CO		08/03/2011	03/10/2016	14,000,000					0		14,000,000	14,000,000			0
00-1102167	HENDERSON	NV		06/02/2014	01/13/2016	2,801,123					0		2,801,123	2,801,123			0
03-0307885	LOUISVILLE	KY		02/29/1996	03/01/2016	29,543					0		29,543	29,543			0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-0308648	DELAWARE	OH		03/05/1996	02/17/2016	277,189					0		277,189	277,189			0
0199999. Total - Mortgages Closed by Repayment						96,168,158	0	0	0	0	0	0	96,168,159	96,944,775	0	776,617	776,617
Mortgages With Partial Repayments																	
00-1000030	PITTSBURGH	PA		11/16/1999		3,366,394					0		181,737	181,737			0
00-1000031	PITTSBURGH	PA		11/16/1999		1,105,400					0		82,439	82,439			0
00-1000032	PITTSBURGH	PA		09/20/1999		2,949,516					0		57,993	57,993			0
00-1000038	VISTA	CA		08/31/2000		2,452,134					0		105,597	105,597			0
00-1000171	CANTON	OH		08/15/2000		1,215,616					0		52,562	52,562			0
00-1000178	PITTSBURGH	PA		04/25/2001		77,627					0		58,012	58,012			0
00-1000188	KEASBY	NJ		04/17/2000		3,019,127					0		143,206	143,206			0
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,109,814					0		24,944	24,944			0
00-1000541	COLUMBUS	OH		04/30/2001		2,884,585					0		108,827	108,827			0
00-1000593	KENILWORTH	NJ		08/08/2001		4,467,091					0		154,807	154,807			0
00-1000665	EDISON	NJ		07/06/2001		6,083,658					0		216,002	216,002			0
00-1000701	VILLANOVA	PA		12/17/2001		3,191,900					0		105,062	105,062			0
00-1000714	CLOSTER	NJ		11/08/2001		1,590,561					0		52,619	52,619			0
00-1000735	NEW CASTLE	IN		07/18/2002		1,630,230					0		47,060	47,060			0
00-1000774	FLINT	MI		12/20/2001		4,380,101					0		234,270	234,270			0
00-1000788	FT. PIERCE	FL		11/20/2001		788,191					0		42,979	42,979			0
00-1000818	LEECHBURG	PA		02/22/2002		4,070,758					0		129,355	129,355			0
00-1000819	BARBERTON	OH		12/21/2001		2,189,288					0		71,949	71,949			0
00-1000820	PITTSBURGH	PA		12/21/2001		1,007,916					0		33,124	33,124			0
00-1000821	LOWER BURRELL	PA		12/21/2001		1,134,492					0		37,284	37,284			0
00-1000822	CANAL FULTON	OH		12/21/2001		623,503					0		20,491	20,491			0
00-1000848	NEW ALBANY	OH		02/07/2002		2,383,279					0		75,977	75,977			0
00-1000858	BROOK PARK	OH		04/09/2002		2,196,997					0		146,037	146,037			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		1,819,867					0		57,829	57,829			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,322,163					0		36,645	36,645			0
00-1000914	CINCINNATI	OH		07/01/2002		1,371,774					0		45,022	45,022			0
00-1000926	MARIETTA	GA		12/23/2002		2,374,202					0		32,524	32,524			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		18,820,854					0		256,626	256,626			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		5,751,146					0		72,178	72,178			0
00-1000949	STOW	OH		05/30/2002		1,995,404					0		59,920	59,920			0
00-1000958	HOUSTON	TX		06/18/2002		1,752,241					0		23,877	23,877			0
00-1000964	COLUMBUS	OH		10/03/2002		1,727,996					0		48,288	48,288			0
00-1001017	STARKVILLE	MS		07/03/2002		1,293,170					0		17,376	17,376			0
00-1001038	ITHACA	NY		10/01/2002		5,169,379					0		37,672	37,672			0
00-1001042	RAVENNA	OH		06/27/2002		4,551,270					0		135,216	135,216			0
00-1001049	WAYNE	PA		10/24/2002		209,565					0		25,824	25,824			0
00-1001090	MASON	OH		12/20/2002		7,666,584					0		65,185	65,185			0
00-1001135	MADISON	WI		12/20/2002		2,640,158					0		21,667	21,667			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001165	CHESTERFIELD	VA		11/20/2002		7,805,352					0		68,659	68,659			0
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		4,643,498					0		43,539	43,539			0
00-1001203	NILES	IL		12/30/2002		4,397,076					0		37,643	37,643			0
00-1001215	EDISON	NJ		12/17/2002		9,183,818					0		267,038	267,038			0
00-1001237	DALLAS	TX		11/20/2002		6,261,306					0		215,950	215,950			0
00-1001244	PITTSBURGH	PA		02/08/2005		16,038,241					0		168,687	168,687			0
00-1001260	PITTSBURGH	PA		03/05/2003		569,890					0		56,904	56,904			0
00-1001279	PITTSBURGH	PA		12/23/2003		4,832,295					0		117,139	117,139			0
00-1001283	GARLAND	TX		03/03/2003		1,917,302					0		52,835	52,835			0
00-1001308	CHICAGO	IL		07/22/2003		8,826,727					0		231,638	231,638			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		2,215,559					0		34,453	34,453			0
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		909,886					0		74,469	74,469			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		3,171,981					0		84,799	84,799			0
00-1002014	KNOXVILLE	TN		07/28/2003		2,153,774					0		56,543	56,543			0
00-1002028	MADISON	WI		11/25/2003		3,760,275					0		28,188	28,188			0
00-1002030	LA PALMA	CA		04/28/2003		9,208,469					0		127,806	127,806			0
00-1100012	PITTSBURGH	PA		05/13/2003		2,962,203					0		279,550	279,550			0
00-1100030	CHICAGO	IL		08/04/2003		816,617					0		71,760	71,760			0
00-1100036	MOORESVILLE	NC		08/05/2003		2,573,292					0		67,658	67,658			0
00-1100046	GLEN CARBON	IL		01/05/2004		2,404,163					0		29,366	29,366			0
00-1100047	SAINT LOUIS	MO		11/14/2003		5,294,985					0		63,079	63,079			0
00-1100058	MARYSVILLE	WA		07/16/2003		326,797		1,894			1,894		142,758	142,758			0
00-1100067	JOHNSON CITY	TN		10/31/2003		2,017,746					0		51,039	51,039			0
00-1100068	BELLEVUE	TN		10/31/2003		2,469,085					0		62,455	62,455			0
00-1100080	GREENDALE	WI		09/02/2003		762,534					0		65,412	65,412			0
00-1100109	MILFORD	OH		09/23/2003		743,376					0		63,161	63,161			0
00-1100131	CONCORD	NH		09/30/2003		506,075					0		42,774	42,774			0
00-1100141	GRAND RAPIDS	MI		10/30/2003		553,289					0		43,452	43,452			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		4,338,956					0		64,747	64,747			0
00-1100163	RESTON	VA		10/27/2003		3,796,723					0		94,159	94,159			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,159,790					0		45,312	45,312			0
00-1100174	SIOUX FALLS	SD		11/12/2003		2,130,783					0		52,194	52,194			0
00-1100195	HOUSTON	TX		11/21/2003		1,670,489					0		20,664	20,664			0
00-1100196	HOUSTON	TX		11/21/2003		1,705,956					0		21,103	21,103			0
00-1100197	HOUSTON	TX		11/21/2003		2,156,386					0		26,675	26,675			0
00-1100202	BALDWINSVILLE	NY		12/10/2003		1,583,280					0		118,597	118,597			0
00-1100223	PITTSBURGH	PA		10/30/2003		2,762,656					0		67,306	67,306			0
00-1100233	ITHACA	NY		12/10/2003		546,151					0		4,043	4,043			0
00-1100240	MARGATE	FL		03/03/2004		10,415,597					0		77,998	77,998			0
00-1100247	CLEARFIELD	UT		12/04/2003		1,754,881					0		42,607	42,607			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		2,014,773					0		59,925	59,925			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,816,798					0		21,231	21,231			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100296	CINCINNATI	OH		01/21/2004		2,765,161					0		66,246	66,246			0
00-1100339	PORTLAND	OR		03/22/2004		2,354,824					0		29,438	29,438			0
00-1100346	FARRAGUT	TN		05/04/2004		1,676,170					0		39,183	39,183			0
00-1100347	VISALIA	CA		07/14/2004		644,346					0		40,061	40,061			0
00-1100365	WENATCHEE	WA		08/09/2004		1,865,460					0		40,954	40,954			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,910,647					0		32,510	32,510			0
00-1100371	ANDERSON	SC		12/21/2004		2,197,961					0		25,142	25,142			0
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		3,320,392					0		68,904	68,904			0
00-1100375	ALGONQUIN	IL		09/15/2004		1,480,944					0		89,791	89,791			0
00-1100378	GLENDALE	WI		04/28/2005		9,241,745					0		117,332	117,332			0
00-1100394	FORT WAYNE	IN		05/14/2004		1,929,309					0		36,978	36,978			0
00-1100403	BAKERSFIELD	CA		05/20/2004		122,641					0		2,927	2,927			0
00-1100406	EDISON	NJ		05/18/2004		3,597,626					0		84,550	84,550			0
00-1100408	LIBERTY	MO		06/01/2004		150,402					0		74,765	74,765			0
00-1100414	BOURNE	MA		05/05/2004		3,004,017					0		94,302	94,302			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,952,226					0		45,328	45,328			0
00-1100421	PORT ORANGE	FL		09/16/2004		821,835					0		29,870	29,870			0
00-1100458	LINCOLNTON	NC		07/20/2004		4,629,568					0		86,901	86,901			0
00-1100464	GAINESVILLE	FL		05/26/2004		5,762,231					0		51,304	51,304			0
00-1100475	ITHACA	NY		06/25/2004		2,747,667					0		19,036	19,036			0
00-1100479	OXNARD	CA		02/18/2005		2,776,480					0		31,968	31,968			0
00-1100487	HILLIARD	OH		01/06/2005		529,036					0		27,492	27,492			0
00-1100497	KENT	WA		08/23/2004		1,408,635					0		86,093	86,093			0
00-1100501	SAN DIEGO	CA		07/22/2004		8,591,429					0		80,284	80,284			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,787,789					0		15,046	15,046			0
00-1100533	DAVENPORT	IA		10/01/2004		1,308,665					0		76,233	76,233			0
00-1100581	CHARLOTTE	NC		05/11/2005		7,367,888					0		99,791	99,791			0
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,169,378					0		12,941	12,941			0
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,383,162					0		26,373	26,373			0
00-1100601	DALLAS	TX		12/16/2004		1,871,716					0		20,713	20,713			0
00-1100602	HOUSTON	TX		12/16/2004		1,871,004					0		20,705	20,705			0
00-1100603	HOUSTON	TX		12/16/2004		1,219,705					0		13,498	13,498			0
00-1100640	MANHATTAN	KS		11/03/2004		1,355,665					0		28,608	28,608			0
00-1100649	KNOXVILLE	TN		11/04/2004		3,237,763					0		37,633	37,633			0
00-1100677	LAS VEGAS	NV		02/18/2005		4,420,067					0		49,926	49,926			0
00-1100686	CHARLOTTE	NC		12/15/2004		1,426,300					0		11,923	11,923			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		5,939,863					0		125,332	125,332			0
00-1100697	CLEARFIELD	UT		01/28/2005		2,240,777					0		53,637	53,637			0
00-1100698	ALGONQUIN	IL		03/02/2005		6,833,862					0		78,859	78,859			0
00-1100717	FARMERS BRANCH	TX		12/16/2004		688,313					0		7,617	7,617			0
00-1100718	FARMERS BRANCH	TX		12/16/2004		682,029					0		7,548	7,548			0
00-1100720	HOUSTON	TX		12/16/2004		766,917					0		8,487	8,487			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100721	DALLAS	TX		12/16/2004		1,267,782					0		14,030	14,030			0
00-1100722	HOUSTON	TX		12/16/2004		961,223					0		10,637	10,637			0
00-1100723	WAUSAU	WI		03/28/2006		1,798,500					0		10,622	10,622			0
00-1100729	PHOENIX	AZ		03/30/2005		3,868,214					0		40,127	40,127			0
00-1100738	CHULA VISTA	CA		01/28/2005		1,201,219					0		17,152	17,152			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		4,168,425					0		66,773	66,773			0
00-1100765	CHICAGO	IL		05/19/2005		1,375,380					0		35,937	35,937			0
00-1100773	SIMI VALLEY	CA		08/31/2005		2,788,679					0		68,882	68,882			0
00-1100781	BROOKLYN PARK	MN		04/18/2005		4,977,298					0		46,472	46,472			0
00-1100796	TAMPA	FL		02/14/2006		1,269,455					0		90,121	90,121			0
00-1100806	RENO	NV		03/15/2005		7,639,889					0		88,815	88,815			0
00-1100807	ELLENWOOD	GA		06/24/2005		4,712,854					0		51,355	51,355			0
00-1100822	LAS VEGAS	NV		06/07/2005		11,854,907					0		132,199	132,199			0
00-1100826	DUQUESNE	PA		06/03/2005		2,003,945					0		39,762	39,762			0
00-1100856	NAPLES	FL		06/30/2005		16,146,677					0		192,536	192,536			0
00-1100857	COLORADO SPRINGS	CO		06/15/2005		1,510,583					0		47,665	47,665			0
00-1100859	ROCKVILLE	MD		07/13/2005		5,244,842					0		58,983	58,983			0
00-1100867	CARSON	CA		07/27/2005		3,309,551					0		37,614	37,614			0
00-1100868	REDMOND	WA		09/08/2006		21,230,650					0		204,883	204,883			0
00-1100877	FAIRFIELD	NJ		07/06/2005		8,864,521					0		99,690	99,690			0
00-1100916	NASHVILLE	TN		06/20/2006		3,885,013					0		38,673	38,673			0
00-1100917	W. BABYLON	NY		02/05/2008		4,214,787					0		32,613	32,613			0
00-1100918	IONIA	MI		08/16/2005		2,228,078					0		24,750	24,750			0
00-1100920	BEAVERTON	OR		08/09/2005		5,502,730					0		62,949	62,949			0
00-1100928	TAMPA	FL		09/01/2005		4,288,142					0		89,508	89,508			0
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,477,450					0		16,643	16,643			0
00-1100983	WAUKEGAN	IL		10/26/2005		1,385,204					0		26,472	26,472			0
00-1100990	ROCKVILLE	MD		05/10/2006		4,208,235					0		43,726	43,726			0
00-1100992	SOUTHGATE	MI		10/14/2005		3,825,125					0		26,893	26,893			0
00-1100997	CHEEKTOWAGA	NY		11/17/2005		4,954,517					0		92,672	92,672			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		3,796,129					0		71,915	71,915			0
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,268,046					0		13,948	13,948			0
00-1101003	JACKSONVILLE	FL		10/12/2005		4,158,252					0		79,050	79,050			0
00-1101007	TAMPA	FL		12/08/2005		1,763,856					0		76,907	76,907			0
00-1101025	MANHATTAN	KS		12/08/2005		3,533,159					0		65,335	65,335			0
00-1101027	KING OF PRUSSIA	PA		11/18/2005		21,166,767					0		121,224	121,224			0
00-1101031	PLANO	TX		12/01/2005		4,768,723					0		210,359	210,359			0
00-1101033	RALEIGH	NC		01/13/2006		22,506,441					0		214,945	214,945			0
00-1101037	MIRAMAR	FL		03/22/2007		1,386,999					0		22,309	22,309			0
00-1101040	RALEIGH	NC		05/25/2006		25,653,532		(23,699)			(23,699)		133,485	133,485			0
00-1101041	GARDEN CITY	GA		04/28/2006		4,462,446					0		87,924	87,924			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		2,686,568					0		66,942	66,942			0
00-1101056	ELLICOTT CITY	MD		12/08/2005		20,100,000					0		43,690	43,690			0
00-1101074	RALEIGH	NC		01/13/2006		25,210,854					0		256,552	256,552			0
00-1101100	RENO	NV		06/29/2006		757,374					0		6,565	6,565			0
00-1101137	FRANKFORT	IL		04/23/2007		3,086,395					0		27,092	27,092			0
00-1101138	INDIAN TRAIL	NC		04/26/2006		2,734,871					0		42,999	42,999			0
00-1101145	TUSTIN	CA		04/11/2006		3,545,164					0		15,870	15,870			0
00-1101152	CINCINNATI	OH		09/28/2006		2,114,565					0		76,270	76,270			0
00-1101156	LAKESIDE	CA		01/03/2007		8,935,099					0		82,769	82,769			0
00-1101157	MASPETH	NY		04/21/2006		1,316,393					0		23,307	23,307			0
00-1101161	BONITA SPRINGS	FL		04/17/2006		443,473					0		21,155	21,155			0
00-1101163	WESTERVILLE	OH	S	05/04/2006		1,549,761					0		60,280	60,280			0
00-1101166	MORGANTOWN	WV		05/09/2006		2,597,437					0		25,976	25,976			0
00-1101173	VISTA	CA		05/31/2006		1,138,142					0		50,423	50,423			0
00-1101181	LAKE ST LOUIS	MO		06/29/2007		13,629,841					0		200,167	200,167			0
00-1101197	COLUMBUS	OH		02/06/2007		6,928,123					0		31,384	31,384			0
00-1101202	MYRTLE BEACH	SC		06/29/2006		10,288,116		43,104			43,104		99,402	99,402			0
00-1101211	LAS VEGAS	NV		06/29/2006		3,168,686					0		29,702	29,702			0
00-1101214	MIAMI	FL		12/07/2006		10,882,428					0		96,818	96,818			0
00-1101215	LUMBERTON	NC		08/25/2006		281,156					0		92,151	92,151			0
00-1101218	AMHERST	NY		07/05/2006		4,158,416					0		39,925	39,925			0
00-1101224	DUQUESNE	PA		01/12/2007		2,397,123					0		37,293	37,293			0
00-1101227	MURRIETA	CA		06/15/2007		13,245,926					0		68,511	68,511			0
00-1101229	SAN FRANCISCO	CA		07/31/2006		408,771					0		1,971	1,971			0
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		4,967,804					0		126,584	126,584			0
00-1101231	CENTREVILLE	VA		11/29/2006		17,526,074					0		87,381	87,381			0
00-1101233	CENTREVILLE	VA		02/29/2008		3,626,512					0		17,152	17,152			0
00-1101238	BIRMINGHAM	AL		08/11/2006		11,293,846					0		67,783	67,783			0
00-1101248	POWAY	CA		08/30/2006		1,267,797					0		11,811	11,811			0
00-1101254	EL SEGUNDO	CA		08/31/2006		5,027,820					0		24,818	24,818			0
00-1101278	KANSAS CITY	KS		10/05/2006		3,953,020					0		56,944	56,944			0
00-1101279	LANCASTER	PA		12/01/2006		14,431,430					0		136,127	136,127			0
00-1101280	COATESVILLE	PA		12/01/2006		3,092,449					0		29,170	29,170			0
00-1101283	HAUPPAUGE	NY		09/27/2006		4,464,561					0		26,481	26,481			0
00-1101287	PALATINE	IL		08/25/2006		19,591,005					0		102,874	102,874			0
00-1101293	DAYTON	OH		09/26/2006		840,793					0		7,642	7,642			0
00-1101302	DES PLAINES	IL		11/06/2006		1,869,524					0		17,443	17,443			0
00-1101306	CERRITOS	CA		10/12/2006		5,163,176					0		55,997	55,997			0
00-1101308	CARLSBAD	CA		01/11/2007		1,571,877					0		7,927	7,927			0
00-1101309	BRANCHBURG	NJ		11/07/2006		3,734,823					0		15,565	15,565			0
00-1101317	LIVONIA	MI		12/18/2006		2,099,720					0		33,147	33,147			0
00-1101332	CLEARFIELD	UT		10/31/2006		3,889,294					0		36,486	36,486			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101340	RIVERTON	UT		11/17/2006		1,660,570					0		15,806	15,806			0
00-1101375	HILLSBORO	OR		02/05/2007		5,091,062					0		32,522	32,522			0
00-1101383	AURORA	OH		04/12/2007		5,316,809					0		48,094	48,094			0
00-1101387	SANTA FE	NM		01/22/2007		737,098					0		205,720	205,720			0
00-1101395	SAN DIEGO	CA		08/31/2007		4,762,872					0		51,931	51,931			0
00-1101405	ANNAPOLIS	MD		03/23/2007		2,399,280					0		22,204	22,204			0
00-1101414	LAKE ST LOUIS	MO		12/21/2007		2,867,948					0		41,959	41,959			0
00-1101419	AVON	MA		04/27/2007		721,427					0		23,388	23,388			0
00-1101427	MILWAUKEE	WI		10/31/2007		2,824,280					0		18,904	18,904			0
00-1101439	SANTA MARIA	CA		04/17/2007		810,154					0		9,596	9,596			0
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,035,742					0		18,589	18,589			0
00-1101447	TAMPA	FL		06/29/2007		1,581,103					0		24,055	24,055			0
00-1101449	MORENO VALLEY	CA		05/29/2007		6,849,789					0		47,637	47,637			0
00-1101453	CHARLESTON	SC		06/05/2007		2,629,154					0		22,993	22,993			0
00-1101456	BURLINGTON	WA		05/14/2007		3,218,338					0		103,962	103,962			0
00-1101458	CHICAGO	IL		05/22/2007		4,410,382					0		40,670	40,670			0
00-1101475	LONGWOOD	FL		12/27/2007		6,708,556					0		192,459	192,459			0
00-1101481	ANN ARBOR	MI		07/24/2007		21,454,401					0		86,672	86,672			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		4,120,279					0		60,434	60,434			0
00-1101493	SALT LAKE CITY	UT		07/30/2007		10,703,159					0		62,623	62,623			0
00-1101509	ITHACA	NY		07/31/2007		4,276,342					0		31,098	31,098			0
00-1101512	BURR RIDGE	IL		12/03/2007		3,355,738					0		17,803	17,803			0
00-1101518	BIRMINGHAM	AL		08/07/2007		5,447,226					0		79,817	79,817			0
00-1101521	ATLANTA	GA		08/07/2007		10,492,441					0		58,504	58,504			0
00-1101525	AUSTIN	TX		07/18/2007		4,095,141					0		35,118	35,118			0
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,644,896					0		13,996	13,996			0
00-1101534	TORRANCE	CA		08/30/2007		4,308,615					0		24,029	24,029			0
00-1101540	ORANGE	CA		08/29/2007		10,138,628					0		43,406	43,406			0
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		4,509,742					0		25,682	25,682			0
00-1101545	CERRITOS	CA		09/10/2007		7,947,401					0		40,465	40,465			0
00-1101548	TACOMA	WA		10/31/2007		13,238,995					0		77,484	77,484			0
00-1101549	TACOMA	WA		10/31/2007		3,441,274					0		27,509	27,509			0
00-1101558	ROCKLEDGE	FL		09/24/2007		6,134,795					0		33,720	33,720			0
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,201,224					0		38,716	38,716			0
00-1101563	HICKORY	NC		10/19/2007		2,931,590					0		42,169	42,169			0
00-1101566	ADDISON	IL		10/18/2007		2,705,281					0		12,108	12,108			0
00-1101567	VARIOUS	PA		08/31/2007		13,694,546					0		408,023	408,023			0
00-1101568	VARIOUS	OH		08/31/2007		7,857,951					0		234,125	234,125			0
00-1101631	SAN DIEGO	CA		04/03/2008		3,924,369					0		33,454	33,454			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,827,590					0		36,928	36,928			0
00-1101637	PITTSBURGH	PA		04/22/2008		12,456,654					0		86,444	86,444			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101640	MOON TOWNSHIP	PA		07/24/2008		17,266,879					0		120,449	120,449			0
00-1101646	TACOMA	WA		10/30/2008		1,308,573					0		9,720	9,720			0
00-1101650	BEDFORD	OH		09/26/2008		9,016,622					0		209,271	209,271			0
00-1101672	HOUSTON	TX		02/19/2010		7,076,779					0		21,302	21,302			0
00-1101673	ADDISON	IL		02/19/2010		2,573,374					0		7,746	7,746			0
00-1101674	HANOVER	MD		02/19/2010		4,503,405					0		13,556	13,556			0
00-1101675	ALGONA	WA		02/19/2010		13,602,121					0		40,945	40,945			0
00-1101678	ADDISON	IL		02/19/2010		3,951,968					0		11,896	11,896			0
00-1101679	ATLANTA	GA		02/19/2010		11,212,559					0		33,752	33,752			0
00-1101680	HOUSTON	TX		02/19/2010		1,378,594					0		4,150	4,150			0
00-1101681	HOUSTON	TX		02/19/2010		2,297,656					0		6,916	6,916			0
00-1101682	BUFORD	GA		02/19/2010		2,113,843					0		6,363	6,363			0
00-1101685	SAN ANTONIO	TX		03/18/2010		11,559,254					0		76,357	76,357			0
00-1101686	PITTSBURGH	PA		03/26/2010		1,192,119					0		33,666	33,666			0
00-1101688	MADISON	WI		04/23/2010		6,616,171					0		52,657	52,657			0
00-1101690	WEST VIEW	PA		06/10/2010		5,232,382					0		31,695	31,695			0
00-1101691	ALEXANDRIA	VA		06/18/2010		5,171,069					0		34,380	34,380			0
00-1101693	FT WRIGHT	KY		10/05/2010		7,395,228					0		34,406	34,406			0
00-1101695	KENT	WA		07/15/2010		4,235,837					0		82,439	82,439			0
00-1101699	BURLINGTON	KY		08/05/2010		8,578,716					0		61,636	61,636			0
00-1101700	HOUSTON	TX		09/01/2010		3,567,751					0		69,657	69,657			0
00-1101701	FAIRVIEW	OR		09/29/2010		11,906,270					0		60,491	60,491			0
00-1101702	CLINTON	UT		10/08/2010		9,708,928					0		130,010	130,010			0
00-1101703	GLENSHAW	PA		01/27/2011		11,899,670					0		124,986	124,986			0
00-1101704	ST. PETERSBURG	FL		08/05/2010		158,372					0		32,746	32,746			0
00-1101715	LYNDHURST	NJ		12/01/2010		8,308,122					0		39,710	39,710			0
00-1101719	LOVELAND	OH		12/13/2010		1,514,279					0		67,119	67,119			0
00-1101720	WEST BEND	WI		12/07/2010		8,453,265					0		61,549	61,549			0
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,456,949					0		31,527	31,527			0
00-1101723	SPRING VALLEY	CA		01/31/2011		3,663,241					0		25,740	25,740			0
00-1101724	TORRANCE	CA		01/27/2011		4,477,496					0		58,045	58,045			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,331,643					0		15,911	15,911			0
00-1101726	COLUMBUS	OH	S	12/29/2010		17,347,328					0		116,860	116,860			0
00-1101727	WEST BABYLON	NY		02/15/2011		3,056,118					0		30,501	30,501			0
00-1101728	COLUMBUS	OH	S	06/08/2011		2,016,284					0		78,779	78,779			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		36,183,509					0		220,881	220,881			0
00-1101733	BIRMINGHAM	AL		03/11/2011		21,412,492					0		130,198	130,198			0
00-1101734	BIRMINGHAM	AL		07/08/2011		1,017,016					0		35,856	35,856			0
00-1101736	SHAWNEE	KS		03/01/2011		3,447,661					0		36,287	36,287			0
00-1101738	FLORHAM PARK	NJ		06/02/2011		19,583,664					0		89,310	89,310			0
00-1101743	CHAPEL HILL	NC		11/15/2011		7,572,607					0		44,560	44,560			0
00-1101746	MESA	AZ		05/20/2011		2,716,327					0		33,805	33,805			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101747	IRVINE	CA		05/02/2011		7,417,236					0		131,483	131,483			0
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,803,435					0		12,339	12,339			0
00-1101751	WOOD DALE	IL		05/05/2011		4,269,764					0		27,006	27,006			0
00-1101753	HOUSTON	TX		06/29/2011		12,964,571					0		227,053	227,053			0
00-1101756	NASHVILLE	TN		07/20/2011		8,661,899					0		87,434	87,434			0
00-1101757	WOODINVILLE	WA		07/13/2011		5,369,724					0		40,143	40,143			0
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,503,464					0		18,319	18,319			0
00-1101760	WOOD DALE	IL		05/05/2011		2,472,021					0		23,726	23,726			0
00-1101761	WOOD DALE	IL		05/05/2011		4,928,398					0		31,172	31,172			0
00-1101762	WOOD DALE	IL		05/05/2011		3,747,399					0		23,702	23,702			0
00-1101763	CINCINNATI	OH		08/30/2011		14,511,542					0		98,158	98,158			0
00-1101765	CHICAGO	IL		08/31/2011		5,458,503					0		99,928	99,928			0
00-1101767	GREENFIELD	WI		09/12/2011		9,677,079					0		65,266	65,266			0
00-1101771	CINCINNATI	OH		07/27/2011		5,305,418					0		31,900	31,900			0
00-1101772	PARKER	CO		09/01/2011		14,882,963					0		72,855	72,855			0
00-1101776	ORANGE	CA		09/29/2011		5,429,588					0		104,477	104,477			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		18,622,974					0		91,689	91,689			0
00-1101782	LAGUNA HILLS	CA		10/11/2011		9,585,273					0		68,538	68,538			0
00-1101783	MISSION VIEJO	CA		12/15/2011		4,546,780					0		31,841	31,841			0
00-1101784	SEATTLE	WA		09/30/2011		6,665,667					0		32,318	32,318			0
00-1101786	PITTSBURGH	PA		09/23/2011		29,341,636					0		195,516	195,516			0
00-1101788	WEST CHESTER	PA		10/31/2011		7,438,374					0		54,858	54,858			0
00-1101789	LENEXA	KS		12/08/2011		7,675,763					0		78,155	78,155			0
00-1101791	WAUSAU	WI		11/22/2011		4,554,878					0		30,881	30,881			0
00-1101792	LEXINGTON	KY		02/07/2012		4,055,316					0		40,181	40,181			0
00-1101793	SAN ANTONIO	TX		10/21/2011		617,589					0		4,033	4,033			0
00-1101794	RALEIGH	NC		11/21/2011		4,561,344					0		23,255	23,255			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,501,563					0		29,392	29,392			0
00-1101800	CHICAGO	IL		11/30/2011		16,805,430					0		82,451	82,451			0
00-1101802	COLUMBUS	OH	S	12/01/2011		11,307,236					0		117,197	117,197			0
00-1101803	HOUSTON	TX		11/16/2011		17,685,209					0		80,702	80,702			0
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,379,449					0		36,727	36,727			0
00-1101807	LAGRANGE	KY		12/14/2011		3,139,966					0		53,515	53,515			0
00-1101811	BUFORD	GA		12/20/2011		27,264,863					0		133,826	133,826			0
00-1101812	PLATTEVILLE	WI		01/25/2012		5,002,929					0		23,236	23,236			0
00-1101816	ATLANTA	GA		03/01/2012		45,280,922					0		340,379	340,379			0
00-1101817	OAKLAND	CA		06/27/2012		9,748,419					0		45,893	45,893			0
00-1101819	HOUSTON	TX		03/29/2012		25,041,726					0		117,607	117,607			0
00-1101825	REISTERSTOWN	MD		06/01/2012		6,050,513					0		58,828	58,828			0
00-1101826	BEDMINSTER	NJ		04/19/2012		8,116,109					0		48,275	48,275			0
00-1101828	DYER	IN		04/05/2012		1,852,497					0		27,024	27,024			0
00-1101830	PITTSBURGH	PA		05/03/2012		4,251,303					0		42,067	42,067			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101831	COMMACK	NY		04/25/2012		4,379,720					0		46,809	46,809			0
00-1101832	CENTEREACH	NY		06/29/2012		15,134,680					0		115,076	115,076			0
00-1101833	COLUMBIA	SC		05/03/2012		2,825,211					0		28,601	28,601			0
00-1101835	BRENTWOOD	TN		05/08/2012		5,718,802					0		37,647	37,647			0
00-1101838	ANN ARBOR	MI		04/27/2012		14,683,714					0		100,318	100,318			0
00-1101839	WASHINGTON	DC		09/17/2012		22,701,120					0		110,536	110,536			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		4,131,069					0		20,435	20,435			0
00-1101847	BRENTWOOD	TN		11/08/2012		8,160,428					0		53,013	53,013			0
00-1101848	CINCINNATI	OH		07/20/2012		20,104,182					0		158,574	158,574			0
00-1101852	OCEANSIDE	CA		06/28/2012		4,968,092					0		34,282	34,282			0
00-1101860	MILWAUKEE	WI		06/15/2012		9,980,810					0		104,243	104,243			0
00-1101861	REDMOND	WA		06/08/2012		22,627,660					0		150,163	150,163			0
00-1101863	MULLICA HILL	NJ		06/20/2012		4,580,000					0		45,485	45,485			0
00-1101865	COLUMBUS	OH		08/09/2012		6,752,507					0		41,892	41,892			0
00-1101869	IRVINE	CA		08/09/2012		27,472,175					0		146,327	146,327			0
00-1101870	PORTLAND	OR		09/25/2012		3,775,424					0		27,393	27,393			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,902,582					0		34,503	34,503			0
00-1101873	CINCINNATI	OH		08/23/2012		11,373,864					0		77,065	77,065			0
00-1101874	FT. THOMAS	KY		08/23/2012		8,044,929					0		54,509	54,509			0
00-1101875	GRANDVIEW	MO		07/25/2012		10,908,365					0		112,620	112,620			0
00-1101876	CARLSBAD	CA		06/22/2012		17,531,412					0		85,338	85,338			0
00-1101879	BOULDER	CO		08/01/2012		3,903,648					0		27,956	27,956			0
00-1101881	NASHVILLE	TN		09/10/2012		4,636,286					0		31,030	31,030			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,569,930					0		22,878	22,878			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,467,281					0		22,477	22,477			0
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,344,575					0		21,418	21,418			0
00-1101888	RALEIGH	NC		09/28/2012		5,650,401					0		29,529	29,529			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		23,082,762					0		122,482	122,482			0
00-1101893	FORT WORTH	TX		10/01/2012		9,452,784					0		43,485	43,485			0
00-1101894	COLUMBUS	OH	S	11/13/2012		22,583,147					0		217,351	217,351			0
00-1101895	CHARLESTON	SC		11/13/2012		7,154,437					0		45,359	45,359			0
00-1101898	NEW YORK	NY		11/15/2012		28,426,449					0		140,483	140,483			0
00-1101899	NEW YORK	NY		11/15/2012		4,435,542					0		53,835	53,835			0
00-1101900	BELLEVUE	WA		12/06/2012		11,443,020					0		75,843	75,843			0
00-1101901	NASHVILLE	TN		03/14/2013		5,434,496					0		36,460	36,460			0
00-1101904	WOODLAND	CA		10/24/2012		6,442,273					0		31,302	31,302			0
00-1101906	CHICAGO	IL		04/01/2013		11,793,285					0		119,686	119,686			0
00-1101909	IRVINE	CA		11/30/2012		42,504,137					0		221,625	221,625			0
00-1101912	COLUMBUS	OH	S	12/19/2012		26,507,336					0		319,226	319,226			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,232,756					0		11,734	11,734			0
00-1101914	LOGAN	UT		11/13/2012		5,084,032					0		26,302	26,302			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101920	CHANDLER	AZ		12/20/2012		5,727,624					0		38,273	38,273			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		12,197,925					0		122,415	122,415			0
00-1101922	JUANITA	WA		02/07/2013		7,510,748					0		47,096	47,096			0
00-1101924	TUSTIN	CA		12/05/2012		20,515,120					0		109,140	109,140			0
00-1101927	BRICK	NJ		12/12/2012		21,743,527					0		114,414	114,414			0
00-1101928	ANAHEIM	CA		12/14/2012		30,246,162					0		159,655	159,655			0
00-1101929	IRVINE	CA		01/03/2013		3,608,062					0		36,759	36,759			0
00-1101930	KANSAS CITY	MO		02/05/2013		2,796,248					0		28,488	28,488			0
00-1101931	CHICAGO	IL		01/22/2013		5,321,891					0		54,220	54,220			0
00-1101933	PITTSBURGH	PA		12/21/2012		6,151,556					0		41,210	41,210			0
00-1101934	SCOTTSDALE	AZ		05/01/2013		14,850,185		(9,017)			(9,017)		73,768	73,768			0
00-1101935	WASHINGTON	DC		03/14/2013		19,089,352					0		139,373	139,373			0
00-1101938	GRIMES	IA		03/27/2013		4,415,451					0		28,506	28,506			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		15,630,745					0		81,015	81,015			0
00-1101944	OMAHA	NE		03/07/2013		5,235,065					0		26,334	26,334			0
00-1101946	MCLEAN	VA		08/02/2013		10,055,198					0		51,775	51,775			0
00-1101950	KANSAS CITY	MO		03/04/2013		7,458,157					0		52,273	52,273			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		9,136,721					0		60,100	60,100			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		6,188,303					0		90,931	90,931			0
00-1101954	WEST DES MOINES	IA		04/24/2013		6,480,651					0		43,117	43,117			0
00-1101955	WASHINGTON	DC		04/15/2013		14,849,012		(4,249)			(4,249)		119,898	119,898			0
00-1101956	CHINO	CA		04/11/2013		6,087,298					0		57,992	57,992			0
00-1101957	CINCINNATI	OH		05/31/2013		17,987,628		2,979			2,979		120,486	120,486			0
00-1101958	PITTSBURGH	PA		03/22/2013		11,890,870					0		60,485	60,485			0
00-1101959	SAN MATEO	CA		06/03/2013		7,189,739					0		33,989	33,989			0
00-1101960	OMAHA	NE		04/03/2013		3,649,627					0		24,925	24,925			0
00-1101963	PORT ORANGE	FL		04/11/2013		6,370,514					0		28,430	28,430			0
00-1101964	BELLMORE	NY		04/24/2013		6,302,615					0		30,547	30,547			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,771,402					0		24,847	24,847			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,596,791					0		44,131	44,131			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,388,293					0		11,482	11,482			0
00-1101970	KNOXVILLE	TN		07/03/2013		10,521,296					0		65,811	65,811			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		7,768,527					0		50,571	50,571			0
00-1101972	CHAPEL HILL	NC		05/17/2013		6,436,553					0		60,016	60,016			0
00-1101973	CAMERON PARK	CA		08/28/2013		10,860,460					0		51,485	51,485			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		24,028,063					0		306,380	306,380			0
00-1101977	ANN ARBOR	MI		07/01/2013		14,290,185					0		76,939	76,939			0
00-1101978	FREDERICK	MD		06/27/2013		29,769,864					0		139,782	139,782			0
00-1101979	SEATTLE	WA		08/01/2013		18,361,754					0		184,166	184,166			0
00-1101980	NASHVILLE	TN		07/02/2013		47,784,705					0		241,387	241,387			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		3,249,859					0		16,364	16,364			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013		6,758,668					0		35,875	35,875			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,914,873					0		41,811	41,811			0
00-1101989	SALEM	OR		08/05/2013		13,402,005					0		69,564	69,564			0
00-1101991	MARGATE	FL		08/02/2013		8,646,149					0		52,437	52,437			0
00-1101993	ROCHESTER	MN		10/01/2013		26,928,035					0		129,948	129,948			0
00-1101994	TIGARD	OR		08/21/2013		8,041,595		8,507			8,507		57,430	57,430			0
00-1101995	MENLO PARK	CA		06/10/2013		28,502,371					0		161,631	161,631			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		6,744,190					0		45,782	45,782			0
00-1101997	LEXINGTON	KY		03/03/2014		12,777,652					0		84,986	84,986			0
00-1101998	WINSTON SALEM	NC		07/02/2013		10,262,549					0		53,017	53,017			0
00-1102000	NEW BEDFORD	MA		08/12/2013		10,509,055					0		55,802	55,802			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		8,684,847					0		46,540	46,540			0
00-1102003	JUPITER	FL		09/17/2013		16,001,124					0		72,901	72,901			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		10,341,888					0		71,692	71,692			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		12,042,783					0		118,108	118,108			0
00-1102010	MANSFIELD	TX		11/25/2013		5,603,167					0		52,025	52,025			0
00-1102011	MANSFIELD	TX		11/25/2013		24,280,390					0		225,443	225,443			0
00-1102013	TULSA	OK		09/25/2013		19,776,711					0		88,181	88,181			0
00-1102015	BOSTON	MA		07/30/2013		14,102,363					0		100,755	100,755			0
00-1102016	ANN ARBOR	MI		08/01/2013		6,896,062					0		68,039	68,039			0
00-1102021	EVANSTON	IL		09/09/2013		2,378,462					0		14,347	14,347			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,794,853					0		40,471	40,471			0
00-1102027	OWASSO	OK		10/10/2013		21,620,377					0		235,492	235,492			0
00-1102028	MOORE	OK		10/10/2013		16,911,490					0		184,202	184,202			0
00-1102029	BROKEN ARROW	OK		10/10/2013		10,131,243					0		110,351	110,351			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,992,653					0		30,355	30,355			0
00-1102031	PASADENA	CA		09/03/2013		2,377,454					0		14,455	14,455			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		11,169,757					0		172,385	172,385			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		13,459,559					0		61,359	61,359			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,553,254					0		52,515	52,515			0
00-1102038	LONE TREE	CO		08/29/2013		21,354,000					0		134,713	134,713			0
00-1102040	CARSON	CA		08/29/2013		4,267,663					0		27,278	27,278			0
00-1102041	SPARTANBURG	SC		10/23/2013		7,416,288					0		105,547	105,547			0
00-1102043	GRAPEVINE	TX		12/05/2013		29,055,269					0		114,608	114,608			0
00-1102045	DENVER	CO		02/13/2014		36,951,590					0		156,969	156,969			0
00-1102046	EAST ISLIP	NY		11/21/2013		13,318,368					0		111,006	111,006			0
00-1102050	CHINO	CA		12/30/2013		10,646,094					0		48,392	48,392			0
00-1102051	GAINESVILLE	FL		11/01/2013		13,263,620					0		56,202	56,202			0
00-1102059	TALLAHASSEE	FL		10/25/2013		18,898,254		(14,962)			(14,962)		97,495	97,495			0
00-1102065	SEATTLE	WA		11/01/2013		4,153,651					0		18,515	18,515			0
00-1102066	TUKWILA	WA		11/01/2013		5,756,068		(4,371)			(4,371)		24,378	24,378			0
00-1102067	FARGO	ND		02/03/2014		4,664,664					0		64,999	64,999			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102068	PIKESVILLE	MD		10/30/2013		3,827,546					0		21,968	21,968			0
00-1102073	NORMAN	OK		11/07/2013		9,382,706					0		81,521	81,521			0
00-1102077	YUKON	OK		12/19/2013		22,000,000					0		56,902	56,902			0
00-1102084	WOODSTOCK	GA		01/09/2014		26,662,791					0		103,866	103,866			0
00-1102087	MADISON	WI		06/03/2014		11,263,948					0		43,473	43,473			0
00-1102088	MADISON	WI		02/03/2014		2,366,237					0		20,073	20,073			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		4,277,942					0		16,841	16,841			0
00-1102092	SANDY	OR		04/07/2014		2,147,846					0		8,618	8,618			0
00-1102093	CHATTANOOGA	TN		02/07/2014		3,407,587					0		28,876	28,876			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,594,717					0		30,778	30,778			0
00-1102096	BALTIMORE	MD		11/12/2013		10,000,000					0		40,158	40,158			0
00-1102099	BEAVERTON	OR		12/10/2013		32,120,641					0		198,476	198,476			0
00-1102100	SAN DIEGO	CA		12/12/2013		7,870,664					0		45,350	45,350			0
00-1102102	ONTARIO	CA		10/31/2013		7,153,978					0		43,386	43,386			0
00-1102106	CARROLLTON	TX		12/26/2013		10,852,349					0		41,462	41,462			0
00-1102107	ADDISON	IL		12/19/2013		5,930,100					0		36,937	36,937			0
00-1102108	WAUKEE	IA		12/20/2013		16,578,506					0		71,543	71,543			0
00-1102109	BROOKLYN	NY		12/20/2013		12,094,371					0		55,435	55,435			0
00-1102110	PITTSBURGH	PA		06/05/2014		22,263,091					0		128,093	128,093			0
00-1102111	FORT COLLINS	CO		01/23/2014		8,615,167					0		52,739	52,739			0
00-1102113	WILLIAMSVILLE	NY		12/23/2013		4,082,647					0		57,201	57,201			0
00-1102115	LEXINGTON	KY		01/10/2014		2,740,423					0		37,242	37,242			0
00-1102116	CHARLOTTE	NC		01/22/2014		51,424,513					0		225,252	225,252			0
00-1102117	BOSTON	MA		06/02/2014		23,441,441					0		102,270	102,270			0
00-1102121	AUBURN HILLS	MI		01/29/2014		17,416,131					0		83,855	83,855			0
00-1102126	GRIMES	IA		03/06/2014		4,340,500					0		25,066	25,066			0
00-1102127	BOUNTIFUL	UT		02/13/2014		12,062,643					0		50,549	50,549			0
00-1102128	ONTARIO	CA		04/22/2014		7,717,240					0		46,530	46,530			0
00-1102129	PHOENIX	AZ		01/30/2014		5,885,081					0		30,414	30,414			0
00-1102132	PITTSBURGH	PA		03/31/2014		9,262,348					0		68,636	68,636			0
00-1102133	BALTIMORE	MD		03/10/2014		53,446,903					0		211,940	211,940			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		8,101,642					0		87,302	87,302			0
00-1102138	CANONSBURG	PA		03/12/2014		11,793,471					0		95,697	95,697			0
00-1102139	ONTARIO	CA		04/10/2014		4,105,160					0		23,891	23,891			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		19,839,677					0		162,016	162,016			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,606,708					0		15,367	15,367			0
00-1102149	ANNAPOLIS	MD		06/10/2014		4,103,942					0		25,279	25,279			0
00-1102150	LITTLE ROCK	AR		06/24/2014		5,255,703					0		44,803	44,803			0
00-1102152	EDISON	NJ		06/12/2014		21,990,912					0		195,423	195,423			0
00-1102156	LOS ANGELES	CA		05/16/2014		7,059,184					0		32,952	32,952			0
00-1102162	CHULA VISTA	CA		11/03/2014		11,599,539					0		95,365	95,365			0
00-1102164	ITASCA	IL		07/29/2014		6,047,785					0		39,098	39,098			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102165	FRANKLIN PARK	IL		07/29/2014		4,462,519					0		26,701	26,701			0
00-1102168	LEXINGTON	KY		06/18/2014		7,135,075					0		42,034	42,034			0
00-1102169	ST. LOUIS	MO		08/22/2014		10,085,929					0		44,230	44,230			0
00-1102170	WATERLOO	IL		08/22/2014		6,141,639					0		53,372	53,372			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,290,003					0		14,551	14,551			0
00-1102173	LEXINGTON	KY		09/12/2014		10,071,089					0		58,918	58,918			0
00-1102179	COLUMBUS	OH		01/02/2015		2,510,988					0		24,899	24,899			0
00-1102184	CHEVY CHASE	MD		07/29/2014		14,518,020					0		93,227	93,227			0
00-1102185	CHEVY CHASE	MD		07/29/2014		14,518,020					0		93,227	93,227			0
00-1102192	SEATAC	WA		09/05/2014		14,542,368					0		197,520	197,520			0
00-1102193	OCALA	FL		09/11/2014		20,893,322					0		133,627	133,627			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,465,717					0		8,802	8,802			0
00-1102197	VISTA	CA		12/15/2014		3,444,435					0		20,685	20,685			0
00-1102198	VISTA	CA		12/15/2014		3,151,292					0		18,924	18,924			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		11,252,155					0		64,533	64,533			0
00-1102206	GREENVILLE	SC		10/22/2014		12,258,216					0		57,271	57,271			0
00-1102208	SANTA CLARA	CA		12/04/2014		45,167,174					0		213,244	213,244			0
00-1102213	TEMPE	AZ		11/03/2014		19,746,708		(10,376)			(10,376)		124,201	124,201			0
00-1102215	LEXINGTON	MA		11/03/2014		7,000,000					0		30,574	30,574			0
00-1102217	RICHMOND	VA		10/23/2014		32,369,374					0		149,444	149,444			0
00-1102222	COLLEGE STATION	TX		12/01/2014		9,122,710					0		93,842	93,842			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		7,803,891					0		50,195	50,195			0
00-1102224	CHESTERFIELD	MO		09/17/2014		8,259,485					0		52,968	52,968			0
00-1102230	NEWPORT	KY		10/15/2014		9,136,863					0		39,674	39,674			0
00-1102231	CINCINNATI	OH		01/28/2015		7,850,000					0		13,238	13,238			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		10,276,969					0		62,318	62,318			0
00-1102235	LOS ANGELES	CA		09/17/2014		2,140,982					0		13,077	13,077			0
00-1102238	COLUMBUS	OH		09/30/2014		10,770,179					0		31,592	31,592			0
00-1102242	NASHVILLE	TN		11/14/2014		5,028,423					0		31,170	31,170			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,939,839					0		21,857	21,857			0
00-1102249	JERICHO	NY		12/19/2014		15,243,616					0		71,505	71,505			0
00-1102256	DALLAS	TX		12/18/2014		5,777,485					0		34,264	34,264			0
00-1102257	COLUMBIA	SC		12/11/2014		13,500,000					0		42,135	42,135			0
00-1102259	WALTHAM	MA		12/18/2014		10,749,755					0		69,724	69,724			0
00-1102263	DERBY	KS		12/01/2014		10,433,604					0		144,746	144,746			0
00-1102265	FONTANA	CA		12/03/2014		5,430,879					0		47,233	47,233			0
00-1102266	SARTELL	MN		06/11/2015		15,844,473					0		94,582	94,582			0
00-1102267	RIVERSIDE	MO		03/12/2015		13,541,674					0		117,712	117,712			0
00-1102268	WESTPORT	CT		12/11/2014		9,342,862					0		43,826	43,826			0
00-1102269	WOODLAND	CA		12/04/2014		6,993,353					0		43,714	43,714			0
00-1102271	COLUMBUS	OH	S	02/17/2015		44,864,780					0		386,159	386,159			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102272	COLUMBUS	OH	S	02/17/2015		17,555,784					0		151,106	151,106			0
00-1102274	EL SEGUNDO	CA		04/01/2015		25,604,981					0		151,036	151,036			0
00-1102275	BURKE	VA		12/16/2014		53,000,000					0		155,997	155,997			0
00-1102285	DUBLIN	OH		12/15/2015		28,500,000					0		72,780	72,780			0
00-1102290	TULSA	OK		03/02/2015		11,265,403					0		54,265	54,265			0
00-1102292	HAMPTON	VA		06/19/2015		31,884,984					0		117,061	117,061			0
00-1102293	SEATTLE	WA		12/30/2014		16,014,276					0		218,858	218,858			0
00-1102296	CLIVE	IA		06/22/2015		17,076,358					0		75,191	75,191			0
00-1102299	CANTON	MI		04/30/2015		15,457,245					0		127,744	127,744			0
00-1102306	CANTON	MI		04/30/2015		1,961,446					0		16,800	16,800			0
00-1102308	TUCSON	AZ		01/22/2015		8,463,333					0		41,787	41,787			0
00-1102316	ROCKVILLE	MD		06/01/2015		5,185,079					0		32,907	32,907			0
00-1102323	ANN ARBOR	MI		07/01/2015		17,822,006					0		108,201	108,201			0
00-1102324	CANONSBURG	PA		02/27/2015		9,560,256					0		81,584	81,584			0
00-1102326	BURKE	VA		06/22/2015		16,000,000					0		47,933	47,933			0
00-1102328	CLEARWATER	FL		04/20/2015		4,400,477					0		25,295	25,295			0
00-1102336	MENLO PARK	CA		04/15/2015		36,235,270					0		332,351	332,351			0
00-1102337	CHATSWORTH	CA		04/08/2015		9,849,329					0		65,479	65,479			0
00-1102340	CONCORD	NC		11/13/2015		20,780,000					0		256,851	256,851			0
00-1102348	SAN DIEGO	CA		08/03/2015		29,756,560					0		184,579	184,579			0
00-1102350	MELVILLE	NY		04/29/2015		9,888,867					0		48,327	48,327			0
00-1102352	COLUMBUS	OH	S	06/02/2015		12,164,487		2,184			2,184		111,816	111,816			0
00-1102353	PALO ALTO	CA		08/04/2015		4,244,718					0		55,750	55,750			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,902,871					0		49,256	49,256			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		11,431,601					0		69,066	69,066			0
00-1102362	FEDERAL WAY	WA		04/30/2015		10,592,092					0		64,449	64,449			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		10,098,026					0		88,219	88,219			0
00-1102366	WILMINGTON	NC		06/18/2015		7,939,057					0		37,021	37,021			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,977,192					0		36,924	36,924			0
00-1102369	VANCOUVER	WA		12/31/2015		13,000,000					0		61,771	61,771			0
00-1102373	MARYSVILLE	WA		05/08/2015		3,412,295					0		44,474	44,474			0
00-1102377	REDMOND	WA		06/30/2015		11,836,046					0		99,703	99,703			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,926,843					0		37,095	37,095			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		26,716,258					0		172,239	172,239			0
00-1102382	DUNWOODY	GA		06/01/2015		22,776,274					0		113,283	113,283			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,866,971					0		33,386	33,386			0
00-1102387	VISTA	CA		07/01/2015		3,554,916					0		22,844	22,844			0
00-1102388	LADUE	MO		09/18/2015		3,985,055					0		22,619	22,619			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,719,387					0		23,219	23,219			0
00-1102394	ANN ARBOR	MI		07/31/2015		34,721,593					0		211,177	211,177			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,750,000					0		28,964	28,964			0
00-1102439	CONYERS	GA		10/15/2015		12,964,476					0		107,280	107,280			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102443	OVERLAND PARK	KS		10/23/2015		24,198,316					0		151,379	151,379			0
00-1102444	LEES SUMMIT	MO		10/23/2015		18,710,038					0		118,043	118,043			0
00-1102461	MIDDLETOWN	NY		11/24/2015		7,000,000					0		41,337	41,337			0
00-1102468	PITTSBURGH	PA		12/17/2015		4,050,000					0		11,504	11,504			0
00-1102491	MERIDIAN	ID		02/01/2016							0		18,894	18,894			0
00-6000125	ARLINGTON	VA		01/31/2002		627,375					0		112,686	112,686			0
00-6000180	ARLINGTON	VA		01/31/2002		673,168					0		51,317	51,317			0
00-6000193	CINCINNATI	OH		01/31/2002		178,624					0		13,130	13,130			0
00-6000248	TREVOSE	PA		01/31/2002		129,401					0		64,108	64,108			0
00-6000256	ARDEN HILLS	MN		01/31/2002		170,341					0		45,291	45,291			0
00-9000137	YORBA LINDA	CA		05/01/2002		59,113					0		9,989	9,989			0
00-9000144	ROCK HILL	SC		08/01/2002		208,300					0		5,981	5,981			0
03-0306302	WATERFORD	MI		10/04/1994		671,903					0		58,305	58,305			0
03-0307129	AMHERST	NY		06/27/1995		917,155					0		41,019	41,019			0
03-0308244	LA VERGNE	TN		01/09/1997		250,386					0		55,860	55,860			0
03-0308428	PLAINVILLE	OH		03/14/1996		994,308					0		66,283	66,283			0
03-0308675	OVERLAND PARK	KS		03/21/1996		170,060					0		127,152	127,152			0
03-0308822	RALEIGH	NC		06/27/1996		2,420,344					0		1,024,377	1,024,377			0
03-0308877	WOODSTOCK	GA		04/03/1997		916,031					0		165,063	165,063			0
03-0310231	ST PAUL	MN		08/27/1997		1,655,120					0		45,517	45,517			0
03-0310337	HOUSTON	TX		09/30/1997		5,965,709					0		266,359	266,359			0
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		510,669					0		68,467	68,467			0
03-0310442	HOUSTON	TX		09/30/1997		349,490					0		15,604	15,604			0
03-0310520	OAKDALE	MN		12/01/1997		684,700					0		18,390	18,390			0
03-0311838	SEATTLE	WA		04/07/1999		421,929					0		28,208	28,208			0
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,117,653					0		43,765	43,765			0
03-4000027	NAUGATUCK	CT		09/10/1996		2,717,394					0		92,681	92,681			0
03-4000509	FAIRFIELD	OH		06/30/1997		1,347,343					0		200,639	200,639			0
03-4000518	MARIETTA	GA		07/18/1997		1,181,285					0		166,679	166,679			0
03-4000590	CINCINNATI	OH		09/30/1997		773,913					0		98,920	98,920			0
03-4000669	ROBERTSDALE	AL		11/04/1997		252,450					0		67,037	67,037			0
03-4001019	MONROEVILLE	PA		09/01/1998		2,267,110					0		188,134	188,134			0
03-4001028	OKLAHOMA CITY	OK		07/27/1998		550,529					0		47,411	47,411			0
03-4100224	HOUSTON	TX		03/12/1997		519,756					0		93,346	93,346			0
0299999. Total - Mortgages With Partial Repayments						4,945,452,080	0	(8,007)	0	0	(8,007)	0	44,886,809	44,886,809	0	0	0
0599999. Total Mortgages						5,041,620,238	0	(8,007)	0	0	(8,007)	0	141,054,968	141,831,584	0	776,617	776,617

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 Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Clareant European Direct Lending Fund II SCSp	Kirchberg	Luxembourg	Alcentra Limited		09/17/2015	2		7,166,417		10,947,571	2.230
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	7,166,417	0	10,947,571	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Catalyst Fund V, L.P	Toronto	Canada	Catalyst Group, LLC		08/12/2015	3		500,000		9,250,000	0.670
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	500,000	0	9,250,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Eagle Captive Reinsurance, LLC	Columbus	OH	Nationwide Life Insurance Company		08/11/2015			10,000,000			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	10,000,000	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	CIM Fund VIII, L.P	Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014			46,875		7,975,428	0.510
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			3,252,667		6,784,833	0.670
	Crow Holdings Retail Fund, L.P	Wilmington	DE	Crow Holdings Capital Partners, LLC		04/01/2015			2,147,381		7,410,961	3.390
	Heitman Real Estate Debt Partners, L.P	Wilmington	DE	Heitman Capital Management		10/15/2015			2,862,824		1,776,581	10.000
	US Office Development Program, L.P	Wilmington	DE	ODP GP, LLC		12/02/2014			521,556		19,605,040	3.570
	CCP NI Master Tenant LLC	Santa Monica	CA	CCP NI Owner LLC		07/31/2015			2,828,304		309,531	50.000
	Weinland Park Master Tenant LLC	Columbus	OH	Weinland Park Manager LLC		04/28/2014			242			99.000
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf								0	11,659,849	0	43,862,374	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Mortgage Credit Partners I, L.P	Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC		11/25/2014			993,772		11,057,747	8.000
9999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia								0	993,772	0	11,057,747	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 82 Ltd	Palm Beach	FL	Alliant GP 82 LLC		03/31/2015			3,848,472		13,467,381	50.000
	Alliant Tax Credit Fund 84 Ltd	Palm Beach	FL	Alliant GP 84 LLC		12/21/2015			1,059,248		9,972,037	15.600
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC	Cleveland	OH	RBC Tax Credit IV LLC		12/29/2006			1,740		23,600	99.990
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC	Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014			1,209,260		44,716,477	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		1,000			12,877,809	50.000
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP	Columbus	OH	Nationwide Life Insurance Company		12/31/2015			5,600			99.990
	OEF Nationwide Fund III LLC	Columbus	OH	Ohio Equity Fund Inc		12/16/2014			175,545		3,181,275	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015			633,932		15,122,942	50.000
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc		12/08/2014			596,960		18,293,524	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC		05/15/2015			1,494,064		204,517	50.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								1,000	9,024,821	0	117,859,562	XXX
4499999. Subtotal - Unaffiliated								1,000	29,344,859	0	192,977,254	XXX
4599999. Subtotal - Affiliated								0	10,000,000	0	0	XXX
4699999. Totals								1,000	39,344,859	0	192,977,254	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Catalyst Fund V, L.P.	Toronto	Canada	Distribution	08/12/2015	03/16/2016	13,825					0		13,825	13,825			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							13,825	0	0	0	0	0	0	13,825	13,825	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE..	Distribution	10/15/2015	03/30/2016	47,228					0		47,228	47,228			0	
	Bay Area Historic 2011 Fund LLC	San Francisco	CA..	Distribution	11/06/2012	01/28/2016	55,508					0		55,508	55,508			0	
	Boston Capital Intermediate Term Income Fund LLC...	Boston	MA.	Distribution	11/01/2011	01/28/2016	1,909					0		1,909	1,909			0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX..	Distribution	06/28/2004	01/20/2016		62				62		62	62			0	
	Shovel Works Master Lessee LLC	North Easton	MA.	Distribution	09/12/2013	01/28/2016	98,142					0		98,142	98,142			0	
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC..	Distribution	07/25/2014	01/15/2016	295,663					0		295,663	295,663			0	
	Stuyvestant Hall Master Tenant LLC	Delaware	OH.	Distribution	04/03/2012	02/26/2016	57,190					0		57,190	57,190			0	21,493
	SunE DGS Master Tenant LLC	Wilmington	DE..	Distribution	12/30/2013	03/17/2016	357,964					0		357,964	357,964			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							913,604	62	0	0	0	62	0	913,666	913,666	0	0	0	21,493
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC	Cleveland	OH.	Fully Amortized	12/29/2006	03/31/2016	1,367,599		(1,369,340)			(1,369,340)						0	
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH.	Fully Amortized	02/12/2016	03/31/2016			(1,000)			(1,000)						0	
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,367,599	0	(1,370,340)	0	0	(1,370,340)	0	0	0	0	0	0	0
4499999. Subtotal - Unaffiliated							2,295,028	62	(1,370,340)	0	0	(1,370,278)	0	927,491	927,491	0	0	0	21,493
4699999. Totals							2,295,028	62	(1,370,340)	0	0	(1,370,278)	0	927,491	927,491	0	0	0	21,493

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 M8 0	U S Treasury Nt 2.000% 11/30/22		01/05/2016	Merrill Lynch		224,289	225,000	455	1
0599999. Total Bonds - U.S Government						224,289	225,000	455	XXX
Bonds - All Other Government									
000000 00 0	Islamic Republic of Pakistan Sr Nt 7.8	F	01/28/2016	Direct		423,150	525,000	14,011	4FE
000000 00 0	Argentina (Republic of) Sr Nt Ser NY 2	F	02/25/2016	Direct		1,657,390	2,520,000		6*
1099999. Total Bonds - All Other Government						2,080,540	3,045,000	14,011	XXX
Bonds - U.S. Special Revenue and Special Assessment									
167593 AP 7	Chicago IL O'Hare Int Arpt Rev Bld Amer		03/29/2016	Merrill Lynch		6,408,850	5,000,000	76,813	1FE
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		03/01/2016	Interest Capitalization		336,765	336,765		1
49151F NT 3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd		03/29/2016	Citigroup		10,484,805	8,700,000	214,636	1FE
546589 QW 5	LouisvilleJeffersn Cnty KY Rev Bld Amer		03/23/2016	Citigroup		6,476,050	5,000,000	111,294	1FE
709223 VZ 1	Pennsylvania St Tpk Commn Rev Bld Amer B		03/10/2016	Raymond James & Assoc Inc		17,220,762	13,239,000	233,492	1FE
73358W XQ 2	Port Auth NY & NJ Rev Txbl Consol Ser 19		03/22/2016	Citigroup		4,709,924	4,385,000	89,872	1FE
79765R TK 5	San Francisco Cty&Cnty CA Rev Bld Amer B		03/21/2016	Raymond James & Assoc Inc		11,394,720	9,000,000	214,500	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						57,031,876	45,660,765	940,607	XXX
Bonds - Industrial and Miscellaneous									
001192 AL 7	AGL Capital Corp Sr Nt 3.875% 11/15/25		01/28/2016	Wells Fargo		1,538,640	1,500,000	11,948	2FE
00206R CU 4	AT&T Inc Sr Nt 5.650% 02/15/47		01/29/2016	Barclays Capital		5,487,130	5,500,000		2FE
00206R CX 8	AT&T Inc Sr Nt 5.875% 10/01/19		03/21/2016	Tax Free Exchange		46,144,237	45,000,000	1,248,438	2FE
00206R CY 6	AT&T Inc Sr Nt 5.200% 03/15/20		03/21/2016	Tax Free Exchange		9,503,585	9,500,000	8,233	2FE
00206R CZ 3	AT&T Inc Sr Nt 4.600% 02/15/21		03/21/2016	Tax Free Exchange		9,908,563	9,500,000	43,700	2FE
00206R DA 7	AT&T Inc Sr Nt 5.000% 03/01/21		03/21/2016	Tax Free Exchange		13,834,172	13,000,000	36,111	2FE
00206R DC 3	AT&T Inc Sr Nt 4.450% 04/01/24		03/21/2016	Tax Free Exchange		19,938,516	20,000,000	420,278	2FE
00206R DF 6	AT&T Inc Sr Nt 6.000% 08/15/40		03/21/2016	Tax Free Exchange		2,691,947	2,500,000	15,000	2FE
00206R DH 2	AT&T Inc Sr Nt 5.150% 03/15/42		03/21/2016	Tax Free Exchange		1,038,044	1,000,000	858	2FE
00287Y AQ 2	ABBVIE Inc Sr Nt 3.600% 05/14/25		03/01/2016	Barclays Capital		1,526,085	1,500,000	16,500	2FE
00287Y AS 8	ABBVIE Inc Sr Nt 4.700% 05/15/45		03/01/2016	Goldman Sachs & Company		19,995,600	20,000,000	287,222	2FE
03073E AM 7	AmerisourceBergen Corp Sr Nt 3.250% 03		02/12/2016	Various		5,946,420	6,000,000	90,458	1FE
031162 BH 2	Amgen Inc Sr Nt 5.650% 06/15/42		03/02/2016	Morgan Stanley & Co Inc		4,623,588	4,185,000	53,859	2FE
031162 BZ 2	Amgen Inc Sr Nt 4.400% 05/01/45		03/10/2016	Various		11,250,847	11,500,000	188,344	2FE
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt 4.900%		01/13/2016	Bank of America BISD Dealer		30,927,150	31,000,000		1FE
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt 3.650%		01/13/2016	Barclays Capital		24,958,250	25,000,000		1FE
037833 BS 8	Apple Inc Sr Nt 2.250% 02/23/21		02/16/2016	Morgan/JP/Securities - Bonds		9,992,900	10,000,000		1FE
037833 BU 3	Apple Inc Sr Nt 2.850% 02/23/23		02/16/2016	Goldman Sachs & Company		2,996,790	3,000,000		1FE
037833 BY 5	Apple Inc Sr Nt 3.250% 02/23/26		03/23/2016	Various		38,076,100	37,500,000	65,000	1FE
044209 AF 1	Ashland Inc Nt 4.750% 08/15/22		02/02/2016	Goldman Sachs & Company		2,842,500	3,000,000	67,292	3FE
058498 AT 3	Ball Corp Sr Nt 5.250% 07/01/25		03/10/2016	Bank of America BISD Dealer		6,562,500	6,250,000	67,448	3FE
075887 BG 3	Becton Dickinson & Co Sr Nt 4.685% 12/		02/24/2016	Bank of America BISD Dealer		3,100,350	3,000,000	28,891	2FE
075887 BM 0	Becton Dickinson & Co Sr Nt 4.875% 05/		03/07/2016	Morgan Stanley & Co Inc		9,736,360	9,200,000	143,271	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)
092113 AH 2	Black Hills Corp Sr Nt 4.250% 11/30/23		03/31/2016	Morgan Stanley & Co Inc		3,223,140	3,000,000	44,271	2FE
092113 AL 3	Black Hills Corp Sr Nt 3.950% 01/15/26		03/01/2016	Various		6,657,201	6,465,000	28,963	2FE
10112R AX 2	Boston Properties LP Sr Nt 3.650% 02/0		02/12/2016	Various		19,153,245	19,000,000	17,033	2FE
12543K AL 8	Community Health Systems Inc Term Ln F N		02/29/2016	Tax Free Exchange		2,548,897	2,547,093	259	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N		02/29/2016	Tax Free Exchange		8,424	8,415	2	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		02/29/2016	Tax Free Exchange		15,500	15,483	3	3FE
12650Y AA 1	Credit Suisse Mortgage Trust CMBS Ser 20		03/16/2016	Wells Fargo		7,245,547	7,000,000	14,153	1FM
151020 AU 8	Celgene Corp Sr Nt 5.000% 08/15/45		03/09/2016	Various		9,891,955	9,500,000	25,764	2FE
17275R BC 5	Cisco Sys Inc Sr Nt 2.950% 02/28/26		02/22/2016	Morgan/JP/Securities - Bonds		9,992,400	10,000,000		1FE
174610 AK 1	Citizens Financial Group Sr Nt 4.300%		03/10/2016	Jeffries & Co Inc		1,015,830	1,000,000	12,183	2FE
184496 AM 9	Clean Harbors Inc Sr Nt 5.125% 06/01/2		03/14/2016	Goldman Sachs & Company		9,042,500	9,000,000	135,813	3FE
20030N BE 0	Comcast Corp Nt 4.650% 07/15/42		02/05/2016	Goldman Sachs & Company		5,148,850	5,000,000	16,146	1FE
20030N BQ 3	Comcast Corp Sr Nt 4.600% 08/15/45		02/10/2016	Morgan Stanley & Co Inc		15,685,500	15,000,000	113,083	1FE
20030N BR 1	Comcast Corp Sr Nt 2.750% 03/01/23		03/22/2016	Merrill Lynch		17,318,070	17,000,000	48,049	1FE
20030N BS 9	Comcast Corp Sr Nt 3.150% 03/01/26		02/16/2016	Wells Fargo		9,981,200	10,000,000		1FE
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp		03/29/2016	Bank of America BISD Dealer		1,017,500	1,000,000	9,500	3FE
23312L AQ 1	Deutsche Bank Comm Mtg Trust CMBS Ser 20		03/31/2016	Deutsche Bank Securities		6,179,942	6,000,000	9,114	1Z
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24		02/18/2016	Goldman Sachs & Company		4,125,200	4,000,000	31,889	2FE
24422E TF 6	Deere /John/ Cap Corp Sr Nt 2.550% 01/		01/05/2016	Barclays Capital		24,974,250	25,000,000		1FE
25468P DB 9	Disney Walt Co Sr Nt 4.125% 06/01/44		01/05/2016	Citigroup		10,088,400	10,000,000	42,396	1FE
25468P DK 9	Disney Walt Co Sr Nt 3.000% 02/13/26		01/05/2016	Citigroup		5,976,000	6,000,000		1FE
26442C AR 5	Duke Energy Corporation 1st Mtg Bd 3.8		03/08/2016	Citigroup		4,982,350	5,000,000		1FE
281020 AJ 6	Edison International Sr Nt 2.950% 03/1		03/02/2016	Citigroup		13,993,840	14,000,000		1FE
28501* AW 5	Electric Transmission TX LLC Sr Nt Ser E		03/17/2016	Citigroup		13,000,000	13,000,000		2Z
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%		02/05/2016	Deutsche Bank Securities		2,085,300	2,000,000	6,222	1FE
30040W AA 6	Eversource Energy Sr Nt 2.500% 03/15/2		03/07/2016	Merrill Lynch		1,995,780	2,000,000		2FE
30040W AB 4	Eversource Energy Sr Nt 3.350% 03/15/2		03/07/2016	Various		34,002,390	34,000,000		2FE
31428X BG 0	Fedex Corp Sr Nt 4.550% 04/01/46		03/21/2016	Goldman Sachs & Company		2,986,830	3,000,000		2FE
31677A AB 0	Fifth Third Bancorp Sub Nt 3.850% 03/1		03/10/2016	Deutsche Bank Securities		8,991,090	9,000,000		2FE
32007U BE 8	First Data Corp 1st Len Extended Term Ln		03/29/2016	Tax Free Exchange		5,099,882	5,100,162		4FE
32007U BJ 7	First Data Corp Term Ln C1 Nt 2 3.940%		03/24/2016	Tax Free Exchange		1,217,523	1,217,523		3FE
373334 KE 0	Georgia Pwr Co Sr Nt 3.250% 04/01/26		03/02/2016	Merrill Lynch		4,981,200	5,000,000		1FE
38143U 8H 7	Goldman Sachs Group Inc Sr Nt 3.750% 0		02/22/2016	Goldman Sachs & Company		4,988,450	5,000,000		1FE
404122 AS 2	HCA Inc Term Ln B6 Nt 1 3.683% 03/08/2		03/18/2016	Tax Free Exchange		7,213,836	7,214,443		3FE
437076 BM 3	Home Depot Inc Sr Nt 3.000% 04/01/26		02/03/2016	Morgan/JP/Securities - Bonds		9,935,600	10,000,000		1FE
44701P AV 6	Huntsman International Inc Sr 1st Lien T		02/29/2016	Tax Free Exchange		49,592	50,000	167	3FE
452308 AP 4	Illinois Tool Works Inc Sr Nt 3.375% 0		02/02/2016	Janney Montgomery Scott		6,819,263	6,450,000	84,656	1FE
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		03/01/2016	Interest Capitalization		24	24		1FM
46645F AA 8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		01/25/2016	NW Life Sep Acct Mul Mat - 2		25,582,900	25,000,000	48,887	1FM
60662W AJ 1	Mitchell International Inc 1st Lien TL N		01/29/2016	Tax Free Exchange		29,595	29,700		4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
61746B DZ 6	Morgan Stanley Sr Nt 3.875% 01/27/26		01/22/2016	Morgan Stanley & Co Inc		8,981,550	9,000,000		1FE
61766L BR 9	Morgan Stanley BAML Tr CMBS Ser 2016-C28		02/12/2016	Bank of America BISD Dealer		25,248,753	25,000,000	54,533	1FE
637432 NJ 0	National Rural Utilities Coop Sec Nt 2		02/03/2016	RBC Dominion Securities		13,961,780	14,000,000		1FE
651229 AU 0	Newell Rubbermaid Inc Sr Nt 3.150% 04/		03/21/2016	Various		11,032,010	11,000,000		2FE
651229 AW 6	Newell Rubbermaid Inc Sr Nt 4.200% 04/		03/21/2016	Various		36,157,480	36,000,000		2FE
651229 AY 2	Newell Rubbermaid Inc Sr Nt 5.500% 04/		03/21/2016	Various		23,888,610	23,500,000		2FE
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt 2.5		03/02/2016	Bank of America BISD Dealer		38,453,415	38,500,000		1FE
66989H AH 1	Novartis Capital Corp Nt 4.400% 05/06/		02/24/2016	Morgan Stanley & Co Inc		10,428,055	9,500,000	131,206	1FE
68217F AA 0	Omnicom Group Inc Sr Nt 3.600% 04/15/2		03/28/2016	Citigroup		34,967,450	35,000,000		2FE
68557N AA 1	Orbital ATK Inc Sr Nt 5.250% 10/01/21		03/31/2016	Bank of America BISD Dealer		2,606,250	2,500,000	1,458	3FE
694308 HP 5	Pacific Gas & Elec Co Sr Nt 2.950% 03/		02/24/2016	Various		21,038,419	21,050,000		1FE
71270Q EB 8	Peoples United Bank Sr Nt 4.000% 07/15		03/09/2016	Various		24,161,569	24,550,000	142,783	2FE
713448 DD 7	Pepsico Inc Sr Nt 4.450% 04/14/46		02/19/2016	Morgan/JP/Securities - Bonds		8,463,280	8,000,000	128,556	1FE
771196 BK 7	Roche Hldgs Inc Sr Nt 2.625% 05/15/26		02/22/2016	Various		15,856,290	16,000,000		1FE
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd		03/14/2016	Goldman Sachs & Company		2,085,000	2,000,000	35,583	3FE
79546V AL 0	Sally Holdings Sr Nt 5.625% 12/01/25		02/09/2016	Citigroup		3,833,625	3,750,000	39,117	3FE
828807 CX 3	Simon Property Group LP Sr Nt 2.500% 0		01/08/2016	Bank of America BISD Dealer		14,987,700	15,000,000		1FE
82967N AQ 1	Sirius XM Radio Inc Nt 5.875% 10/01/20		03/30/2016	Morgan Stanley & Co Inc		5,243,750	5,000,000	2,448	3FE
83379# AC 9	Sodexo Inc Gtd Sr Nt Ser C 3.990% 03/0		01/15/2016	Imperial Capital LLC		6,281,340	6,000,000	87,115	1
863667 AN 1	Stryker Corp Sr Nt 3.500% 03/15/26		03/08/2016	Various		46,424,146	46,250,000	2,260	2FE
867914 BK 8	SunTrust Bank Sr Nt 2.900% 03/03/21		03/02/2016	Various		24,955,980	25,000,000	2,658	2FE
87264A AB 1	T-Mobile USA Inc Hgh Yld Sr Nt 5.250%		02/25/2016	Goldman Sachs & Company		5,125,000	5,000,000		3FE
889184 AA 5	Toledo Hospital/The Sr Nt 4.982% 11/15		03/22/2016	Raymond James & Assoc Inc		9,570,818	8,580,000	157,921	1FE
90131H BW 4	21st Century Fox America Sr Nt 3.700%		01/15/2016	Tax Free Exchange		5,985,926	6,000,000	51,800	2FE
902494 AY 9	Tyson Foods Inc Sr Nt 5.150% 08/15/44		03/03/2016	Various		8,110,960	7,500,000	23,390	2FE
907818 DT 2	Union Pacific Corp Sr Nt 4.821% 02/01/		01/08/2016	Citigroup		14,292,200	13,000,000	282,029	1FE
91324P CV 2	UnitedHealth Group Inc Sr Nt 3.100% 03		02/23/2016	Various		15,975,714	16,000,000	517	1FE
915328 AA 6	Upland Ltd CLO Ser 2016-1A Cl A1A 2.22		03/23/2016	Citigroup		5,000,000	5,000,000		1Z
915328 AC 2	Upland Ltd CLO Ser 2016-1A Cl A2A 3.02		03/23/2016	Citigroup		5,000,000	5,000,000		1Z
92826C AC 6	Visa Inc Sr Nt 2.800% 12/14/22		02/04/2016	Various		10,228,500	10,000,000	42,389	1FE
92826C AD 4	Visa Inc Sr Nt 3.150% 12/14/25		03/28/2016	Various		20,743,000	20,000,000	187,250	1FE
963320 AR 7	Whirlpool Corp Sr Nt 4.000% 03/01/24		02/16/2016	Amherst Pierpont Securities		4,205,080	4,000,000	74,667	2FE
976657 AL 0	Wisconsin Energy Corp Sr Nt 3.550% 06/		03/09/2016	BNP Paribas Securities		11,270,380	11,000,000	96,540	2FE
98389B AR 1	Xcel Energy Inc Sr Nt 3.300% 06/01/25		03/03/2016	Barclays Capital		21,143,850	21,000,000	186,725	2FE
000000 00 0	Avianca Holdings SA Sr Nt 8.375% 05/10	F	01/21/2016	Direct		236,036	310,000	5,277	4FE
000000 00 0	Digicel Limited Sr Nt 8.250% 09/30/20	F	03/11/2016	Direct		726,750	850,000	32,335	5FE
000000 00 0	Braskem SA Sr Nt 5.750% 04/15/21	F	02/12/2016	Direct		227,438	250,000	4,358	2FE
000000 00 0	Turkiye IS Bankasi AS Sub Nt 5.375% 10	F	03/30/2016	Direct		199,080	200,000		2FE
000000 00 0	Minerva SA Sr Nt 7.750% 01/31/23	F	01/12/2016	Direct		678,705	700,000	24,777	3FE

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)
000000 00 0	Comcel Trust Sr Nt 6.875% 02/06/24	F	03/01/2016	Direct		711,188	800,000	3,934	3FE
000000 00 0	Braskem SA Sr Nt 7.125% 07/22/41	F	01/28/2016	Direct		683,875	890,000	22,410	2FE
001749 AL 4	American Money Mgmt Corp CLO Ser 11-9A C	R	03/31/2016	Citigroup		18,625,000	18,625,000		1FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	R	03/23/2016	Interest Capitalization		29,676	29,676		6FE
05578Q AE 3	BPCE SA Sub Nt 4.875% 04/01/26	F	03/29/2016	Citigroup		19,799,000	20,000,000		2FE
151290 BU 6	Cemex SAB DE CV Sec Nt 7.750% 04/16/26	F	03/09/2016	Direct		274,962	275,000		4FE
449786 AY 8	Ing Bank NV Sub Nt 5.800% 09/25/23	F	02/04/2016	HSBC Securities		3,954,708	3,700,000	79,879	2FE
463588 AA 1	IRSA Propiedades Com Sr Nt 8.750% 03/2	F	03/17/2016	Direct		426,479	432,000		4FE
55954E AC 3	Magnetite CLO Ltd CLO Ser 2016-17A Cl A	R	02/24/2016	Deutsche Bank Securities		11,250,000	11,250,000		1FE
55954E AE 9	Magnetite CLO Ltd CLO Ser 2016-17A Cl B1	R	02/24/2016	Deutsche Bank Securities		12,750,000	12,750,000		1FE
714294 AD 7	Perrigo Co Plc Sr Nt 4.000% 11/15/23	F	03/07/2016	Mitsubishi UFJ Sec		7,656,170	7,660,000	97,878	2FE
71429M AA 3	Perrigo Finance Unlimited Sr Nt 3.500%	F	03/07/2016	Morgan Stanley & Co Inc		6,993,560	7,000,000		2FE
71429M AB 1	Perrigo Finance Unlimited Sr Nt 4.375%	F	03/16/2016	Various		47,928,105	47,500,000	25,399	2FE
74986@ AS 0	RREEF America REIT II Inc Sr Nt Ser A	F	01/05/2016	Wells Fargo		5,000,000	5,000,000		1Z
74986@ AT 8	RREEF America REIT II Inc Sr Nt Ser B	F	01/05/2016	Wells Fargo		20,000,000	20,000,000		1Z
830505 AR 4	Skandinaviska Enskilda Banken Sr Nt 2	F	03/08/2016	Goldman Sachs & Company		19,986,000	20,000,000		1FE
902133 AT 4	Tyco Electronics Group Sr Nt 3.700% 02	F	01/25/2016	Morgan/JP/Securities - Bonds		2,992,710	3,000,000		1FE
90351D AB 3	UBS Group Funding Sr Nt 4.125% 09/24/2	F	02/03/2016	UBS Warburg London		12,991,290	13,000,000	199,604	2FE
984245 AM 2	YPF Sociedad Anonima Sr Nt 8.500% 03/2	F	03/17/2016	Direct		850,000	850,000		5FE
F1840# AA 0	Chanel SAS Sr Nt Ser A 1.839% 03/30/26	D	02/29/2016	BNP Paribas Securities		48,928,500	48,928,500		1Z
G2370Y AB 2	Consolidated Minerals LTD 1st Lien Nt	F	02/24/2016	Direct		69,540	200,000	4,622	5FE
G6710E AL 4	Odebrecht Finance LTD Sr Nt 7.125% 06/	F	02/18/2016	Direct		362,500	725,000	8,179	3FE
N9417J AB 7	VTR Finance BV Secured Nt 6.875% 01/15	F	03/10/2016	Direct		222,165	225,000	2,578	4FE
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt 5.700% 01/	F	02/24/2016	Direct		438,900	500,000	3,800	4FE
P32506 AC 4	Credito Real Sab De CV Sr Nt 7.500% 03	F	02/23/2016	Direct		196,500	200,000	6,792	3FE
P8704L AA 6	Sixsigma Networks Mexico Sr Nt 8.250%	F	02/24/2016	Direct		218,438	250,000	6,417	4FE
P989MJ AY 7	YPF Sociedad Anonima Sr Nt 8.750% 04/0	F	03/10/2016	Direct		523,950	525,000	20,544	5FE
Q9326# AD 8	University Of Melbourne Sr Nt Ser D 4	F	02/17/2016	Morgan/JP/Securities - Bonds		7,000,000	7,000,000		1FE
3899999. Total Bonds - Industrial and Miscellaneous						1,368,504,375	1,354,538,019	5,761,132	XXX
8399997. Total Bonds - Part 3						1,427,841,080	1,403,468,784	6,716,205	XXX
8399999. Total Bonds						1,427,841,080	1,403,468,784	6,716,205	XXX
Common Stocks - Industrial and Miscellaneous									
31340# 00 1	Federal Home Loan Bank Com Cl B		02/16/2016	Direct	9,451.000	945,100	XXX		U
9099999. Total Common Stocks - Industrial and Miscellaneous						945,100	XXX	0	XXX
9799997. Total Common Stocks - Part 3						945,100	XXX	0	XXX
9799999. Total Common Stocks						945,100	XXX	0	XXX
9899999. Total Preferred and Common Stocks						945,100	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,428,786,180	XXX	6,716,205	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 Identification			Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																							
36200M	TT	0	GNMA Pool #604562 3.500% 08/15/18		03/01/2016.	Paydown		47,780	47,780	44,854	46,908		872		872		47,780			0	348	08/15/2018	1
36215W	2S	2	GNMA GNSF Pool #147585 9.500% 03/15/16		01/01/2016.	Paydown		321	321	312	320		1		1		321			0	3	03/15/2016	1
362197	3A	1	GNMA GNSF Pool #269993 9.500% 06/15/20		03/01/2016.	Paydown		40	40	41	41		(1)		(1)		40			0	1	06/15/2020	1
36223A	5D	0	GNMA GNSF Pool #302444 9.500% 12/15/20		03/01/2016.	Paydown		49	49	51	50		(1)		(1)		49			0	1	12/15/2020	1
38374B	VY	6	GNMA Ser 2003-66 Cl MV 5.500% 09/20/23		02/01/2016.	Paydown		215,513	215,513	213,492	215,513				0		215,513			0	999	09/20/2023	1
38374C	YT	2	GNMA Ser 2003-84 Cl PB 5.500% 11/20/32		03/01/2016.	Paydown		98,346	98,346	97,977	98,058		288		288		98,346			0	867	11/20/2032	1
455780	A#	3	Indonesia (Republic of) AID Nt 9.020%		02/01/2016.	Redemption 100.0000		76,476	76,476	74,564	76,109		367		367		76,476			0	3,449	08/01/2019	1
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		03/01/2016.	Paydown		92,890	92,890	96,282	94,433		(1,544)		(1,544)		92,890			0	981	09/15/2025	1
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		03/01/2016.	Paydown		76,495	76,495	78,696	77,674		(1,179)		(1,179)		76,495			0	889	06/15/2028	1
912833	KG	4	U S Treasury Principal Strips 0.000% 0		02/15/2016.	Maturity		10,000,000	10,000,000	956,900	9,893,098		106,902		106,902		10,000,000			0		02/15/2016	1
0599999. Total Bonds - U.S Government								10,607,910	10,607,910	1,563,169	10,502,204	0	105,705	0	105,705	0	10,607,910	0	0	0	7,538	XXX	XXX
Bonds - All Other Government																							
000000	00	0	Provincia de Buenos Aires Sr Nt 9.950%	F	03/31/2016.	Direct		720,488	685,000	648,690	651,368		1,218		1,218		652,586		67,902	67,902	21,648	06/09/2021	5FE
000000	00	0	Islamic Republic of Pakistan Sr Nt 7.8	F	03/30/2016.	Direct		181,875	200,000	161,200			154		154		161,354		20,521	20,521	7,984	03/31/2036	4FE
040114	GL	8	Argentina (Republic of) Sr Nt Ser NY 8	F	02/25/2016.	Direct		2,302,365	1,962,853	1,983,162	1,968,549		(225)		(225)		1,968,324		334,041	334,041		12/31/2033	6*
1099999. Total Bonds - All Other Government								3,204,728	2,847,853	2,793,052	2,619,917	0	1,147	0	1,147	0	2,782,264	0	422,464	422,464	29,632	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
3128H6	DC	5	FHLMC Pool #E98199 3.500% 08/15/18		03/01/2016.	Paydown		45,721	45,721	41,899	44,528		1,193		1,193		45,721			0	305	08/15/2018	1
3128H7	B7	6	FHLMC Pool #E99062 3.500% 09/15/18		03/01/2016.	Paydown		13,047	13,047	12,293	12,813		234		234		13,047			0	76	09/15/2018	1
3128H7	G3	0	FHLMC Pool #E99218 3.500% 09/15/18		03/01/2016.	Paydown		35,026	35,026	32,935	34,382		644		644		35,026			0	204	09/15/2018	1
3128H7	K4	3	FHLMC Pool #E99315 3.500% 10/15/18		03/01/2016.	Paydown		9,285	9,285	8,731	9,106		180		180		9,285			0	54	10/15/2018	1
3128H7	K7	6	FHLMC Pool #E99318 3.500% 09/15/18		03/01/2016.	Paydown		23,957	23,957	22,527	23,487		470		470		23,957			0	141	09/15/2018	1
3128H7	MX	7	FHLMC Pool #E99374 3.500% 10/15/18		03/01/2016.	Paydown		46,794	46,794	44,001	45,892		902		902		46,794			0	267	10/15/2018	1
3128H7	NH	1	FHLMC Pool #E99392 3.500% 09/15/18		03/01/2016.	Paydown		28,355	28,355	26,583	27,790		566		566		28,355			0	172	09/15/2018	1
3128HJ	AD	8	FHLMC Gold PC Pool #W30004 7.450% 05/1		03/01/2016.	Paydown		172,592	172,592	164,101	169,598		2,994		2,994		172,592			0	2,148	05/15/2021	1
3128MJ	Q3	7	FHLMC Giant Pool #G08473 3.500% 01/15/		03/01/2016.	Paydown		159,468	159,468	163,642	163,451		(3,983)		(3,983)		159,468			0	880	01/15/2042	1
3128MJ	T8	3	FHLMC Pool #G08574 4.500% 02/15/44		03/01/2016.	Paydown		943,656	943,656	1,006,911	1,005,446		(61,789)		(61,789)		943,656			0	6,397	02/15/2044	1
312903	HR	1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		03/15/2016.	Paydown		173	173	177	173				0		173			0	2	05/15/2021	1
312904	AU	9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		03/15/2016.	Paydown		5,667	5,667	5,750	5,652		15		15		5,667			0	65	08/15/2021	1
312904	F7	5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20		03/01/2016.	Paydown		4,466	4,466	4,410	4,433		33		33		4,466			0	44	12/15/2020	1
312904	N2	7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20		03/01/2016.	Paydown		1,508	1,508	1,595	1,564		(56)		(56)		1,508			0	22	12/15/2020	1
312905	RA	2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21		03/01/2016.	Paydown		12,805	12,805	13,149	12,814		(9)		(9)		12,805			0	161	04/15/2021	1
312905	YJ	5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		03/01/2016.	Paydown		15,125	15,125	15,326	15,138		(13)		(13)		15,125			0	257	05/15/2021	1
312906	E5	5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		03/01/2016.	Paydown		2,758	2,758	2,654	2,724		34		34		2,758			0	39	08/15/2021	1
312906	LL	2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21		03/01/2016.	Paydown		6,246	6,246	6,495	6,337		(91)		(91)		6,246			0	90	07/15/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2016.	Paydown		9,741	9,741	9,991	9,862		(121)		(121)		9,741			0	112	12/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2016.	Paydown		11,129	11,129	11,448	11,282		(153)		(153)		11,129			0	111	05/15/2023	1
31294K UC 7	FHLMC Gold PC Pool #E01479 3.500% 09/1		03/01/2016.	Paydown		36,592	36,592	34,442	35,899		693		693		36,592			0	214	09/15/2018	1
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		03/01/2016.	Paydown		47,735	47,735	48,197	47,860		(125)		(125)		47,735			0	414	02/15/2032	1
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		03/01/2016.	Paydown		20,142	20,142	20,091	20,092		49		49		20,142			0	209	10/15/2031	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		03/01/2016.	Paydown		4,981	4,981	5,085	5,029		(48)		(48)		4,981			0	54	05/15/2023	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		03/01/2016.	Paydown		111,281	111,281	116,911	113,492		(2,211)		(2,211)		111,281			0	1,102	12/15/2023	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2016.	Paydown		40,268	40,268	41,514	40,900		(632)		(632)		40,268			0	457	04/15/2026	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/		03/01/2016.	Paydown		7,789	7,789	8,083	7,956		(167)		(167)		7,789			0	105	11/20/2027	1
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564		03/01/2016.	Paydown		834	834	802	830		4		4		834			0	8	03/25/2029	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		03/01/2016.	Paydown		1,679	1,679	1,722	1,706		(27)		(27)		1,679			0	11	06/15/2028	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		03/01/2016.	Paydown		3,208	3,208	3,008	3,143		65		65		3,208			0	31	03/15/2029	1
313401 TB 7	Federal Home Loan Mtg Corp Ser 17-0155		01/01/2016.	Paydown		4	4	4	4				0		4			0		02/15/2016	1
313401 TJ 0	Federal Home Loan Mtg Corp Ser 17-0158		01/01/2016.	Paydown		3	3	3	3				0		3			0		03/15/2016	1
313401 VR 9	Federal Home Loan Mtg Corp Ser 17-0189		03/01/2016.	Paydown		100	100	98	99		1		1		100			0	2	09/15/2016	1
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		03/15/2016.	Paydown		1,286	1,286	1,357	1,300		(14)		(14)		1,286			0	19	06/15/2019	1
31340Y DB 2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		03/15/2016.	Paydown		3,228	3,228	3,214	3,206		22		22		3,228			0	54	11/15/2019	1
31340Y JX 8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		03/15/2016.	Paydown		230	230	230	230				0		230			0	5	02/15/2020	1
31340Y KF 5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		03/15/2016.	Paydown		5,318	5,318	5,373	5,279		39		39		5,318			0	95	05/15/2020	1
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		03/15/2016.	Paydown		2,720	2,720	2,721	2,712		8		8		2,720			0	37	09/15/2020	1
31340Y X6 1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		03/15/2016.	Paydown		4,544	4,544	4,322	4,472		72		72		4,544			0	65	01/15/2021	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2016.	Paydown		3,567	3,567	3,483	3,529		38		38		3,567			0	60	07/25/2020	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		03/01/2016.	Paydown		6,093	6,093	5,984	6,036		56		56		6,093			0	69	06/25/2021	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2016.	Paydown		4,206	4,206	4,040	4,148		58		58		4,206			0	45	07/25/2021	1
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		03/01/2016.	Paydown		3,044	3,044	3,138	3,067		(23)		(23)		3,044			0	40	08/25/2021	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		03/01/2016.	Paydown		1,053	1,053	1,084	1,065		(12)		(12)		1,053			0	17	09/25/2021	1
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25		03/01/2016.	Paydown		10,931	10,931	10,856	10,864		67		67		10,931			0	121	07/25/2022	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		03/01/2016.	Paydown		51,650	51,650	53,139	52,199		(549)		(549)		51,650			0	594	07/25/2022	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		03/01/2016.	Paydown		39,778	39,778	36,242	38,679		1,100		1,100		39,778			0	337	07/25/2023	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		03/01/2016.	Paydown		8,953	8,953	8,836	8,893		61		61		8,953			0	90	07/25/2023	1
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25		03/01/2016.	Paydown		51,174	51,174	46,633	49,213		1,961		1,961		51,174			0	553	10/25/2023	1
31359E YL 9	FNMA REMIC Ser 1993-199PF 6.500% 10/25		03/01/2016.	Paydown		29,738	29,738	30,247	29,638		100		100		29,738			0	329	10/25/2023	1
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB 6.500% 1		03/01/2016.	Paydown		19,146	19,146	19,454	19,319		(173)		(173)		19,146			0	201	12/25/2023	1
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		03/01/2016.	Paydown		27,072	27,072	27,490	27,120		(47)		(47)		27,072			0	294	03/25/2024	1
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K 7.000% 09/		03/01/2016.	Paydown		8,388	8,388	8,556	8,472		(84)		(84)		8,388			0	98	09/25/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		03/01/2016.	Paydown		1,932	1,932	2,075	2,042		(110)		(110)		1,932			0	23	01/17/2037	1
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		03/01/2016.	Paydown		12,476	12,476	12,695	12,590		(114)		(114)		12,476			0	125	09/18/2027	1
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06		03/01/2016.	Paydown		89,201	89,201	91,848	90,098		(897)		(897)		89,201			0	860	06/17/2028	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		03/01/2016.	Paydown		8,605	8,605	8,638	8,612		(6)		(6)		8,605			0	50	09/18/2028	1
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10		03/01/2016.	Paydown		6,088	6,088	6,246	6,178		(90)		(90)		6,088			0	64	10/17/2038	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2016.	Paydown		2,690	2,690	2,681	2,675		15		15		2,690			0	40	10/25/2019	1
313602 DV 3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		03/01/2016.	Paydown		2,541	2,541	2,572	2,540		1		1		2,541			0	39	06/25/2018	1
313602 GQ 1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		03/01/2016.	Paydown		3,005	3,005	3,180	3,022		(17)		(17)		3,005			0	46	10/25/2018	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2016.	Paydown		11,788	11,788	11,809	11,768		20		20		11,788			0	162	10/25/2019	1
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2016.	Paydown		71	71	75	71		(1)		(1)		71			0	1	04/25/2020	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		03/01/2016.	Paydown		817	817	809	812		5		5		817			0	12	11/25/2019	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2016.	Paydown		897	897	946	911		(14)		(14)		897			0	13	12/25/2019	1
313603 YL 0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2		03/01/2016.	Paydown		2,454	2,454	2,488	2,450		4		4		2,454			0	37	03/25/2020	1
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19		03/01/2016.	Paydown		19,542	19,542	20,974	19,875		(333)		(333)		19,542			0	197	12/25/2019	1
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24		03/01/2016.	Paydown		39,940	39,940	44,183	41,851		(1,911)		(1,911)		39,940			0	439	04/25/2024	1
31377Q ML 3	FNMA DUS Pool #383863 6.850% 07/25/18		03/01/2016.	Paydown		47,271	47,271	52,522	48,229		(958)		(958)		47,271			0	541	07/25/2018	1
31377R JL 5	FNMA DUS Pool #384667 7.090% 01/25/27		03/01/2016.	Paydown		68,451	68,451	75,200	72,274		(3,824)		(3,824)		68,451			0	811	01/25/2027	1
31377T KU 9	FNMA DUS Pool #386507 5.690% 11/25/18		03/01/2016.	Paydown		40,358	40,358	41,783	40,544		(187)		(187)		40,358			0	383	11/25/2018	1
31377T XE 1	FNMA DUS Pool #386877 4.990% 04/25/19		03/01/2016.	Paydown		32,714	32,714	31,349	32,282		432		432		32,714			0	285	04/25/2019	1
31377U FK 4	FNMA DUS Pool #387270 5.450% 03/25/35		03/01/2016.	Paydown		21,475	21,475	21,599	21,542		(67)		(67)		21,475			0	195	03/25/2035	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23		03/01/2016.	Paydown		135,669	135,669	139,633	137,161		(1,492)		(1,492)		135,669			0	1,234	11/25/2023	1
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23		03/01/2016.	Paydown		40,151	40,151	41,255	40,559		(408)		(408)		40,151			0	369	09/25/2023	1
31381L KH 9	FNMA Pool #463896 6.340% 10/25/27		03/01/2016.	Paydown		11,736	11,736	13,755	13,455		(1,719)		(1,719)		11,736			0	133	10/25/2027	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28		03/01/2016.	Paydown		5,341	5,341	6,347	6,190		(848)		(848)		5,341			0	59	01/25/2028	1
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35		03/01/2016.	Paydown		7,023	7,023	7,848	7,778		(755)		(755)		7,023			0	69	01/25/2035	1
31381M PR 0	FNMA DUS Pool #464932 4.340% 04/25/20		03/01/2016.	Paydown		49,988	49,988	53,956	51,761		(1,773)		(1,773)		49,988			0	383	04/25/2020	1
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20		03/01/2016.	Paydown		33,623	33,623	36,072	34,727		(1,104)		(1,104)		33,623			0	253	05/25/2020	1
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20		03/01/2016.	Paydown		37,943	37,943	40,050	38,939		(996)		(996)		37,943			0	269	10/25/2020	1
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29		03/01/2016.	Paydown		17,476	17,476	19,934	19,602		(2,126)		(2,126)		17,476			0	181	12/25/2029	1
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20		03/01/2016.	Paydown		31,972	31,972	32,991	32,437		(465)		(465)		31,972			0	206	09/25/2020	1
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20		03/01/2016.	Paydown		62,902	62,902	62,902	62,902				0		62,902			0	361	10/25/2020	1
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29		03/01/2016.	Paydown		9,726	9,726	11,285	11,060		(1,334)		(1,334)		9,726			0	103	01/25/2029	1
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29		03/01/2016.	Paydown		10,842	10,842	13,043	12,743		(1,901)		(1,901)		10,842			0	135	07/25/2029	1
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30		03/01/2016.	Paydown		11,336	11,336	10,972	11,004		333		333		11,336			0	128	02/25/2030	1
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41		03/01/2016.	Paydown		202,895	202,895	204,884	204,770		(1,875)		(1,875)		202,895			0	1,253	03/25/2041	1
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41		03/01/2016.	Paydown		154,020	154,020	155,531	155,437		(1,416)		(1,416)		154,020			0	967	04/25/2041	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41		03/01/2016.	Paydown		47,972	47,972	48,534	48,499		(528)		(528)		47,972			0	279	04/25/2041	1
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41		03/01/2016.	Paydown		21,384	21,384	21,594	21,584		(200)		(200)		21,384			0	143	08/25/2041	1
3138EG N4 2	FNMA Pool #AL0410 4.404% 06/25/21		03/01/2016.	Paydown		128,931	128,931	137,956	133,881		(4,950)		(4,950)		128,931			0	1,004	06/25/2021	1
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42		03/01/2016.	Paydown		1,482,321	1,482,321	1,492,998	1,492,489		(10,168)		(10,168)		1,482,321			0	7,811	10/25/2042	1
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28		03/01/2016.	Paydown		158,727	158,727	162,546	162,166		(3,439)		(3,439)		158,727			0	777	02/25/2028	1
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31		03/01/2016.	Paydown		3,043	3,043	3,860	3,783		(740)		(740)		3,043			0	42	01/25/2031	1
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31		03/01/2016.	Paydown		5,247	5,247	6,672	6,539		(1,291)		(1,291)		5,247			0	72	02/25/2031	1
3138L2 UF 2	FNMA Pool #AM2381 7.700% 01/25/31		03/01/2016.	Paydown		1,919	1,919	2,504	2,449		(530)		(530)		1,919			0	29	01/25/2031	1
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42		03/01/2016.	Paydown		187,678	187,678	195,302	194,774		(7,096)		(7,096)		187,678			0	1,264	07/25/2042	1
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42		03/01/2016.	Paydown		245,378	245,378	255,347	254,641		(9,263)		(9,263)		245,378			0	1,728	07/25/2042	1
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42		03/01/2016.	Paydown		18,869	18,869	19,636	19,584		(715)		(715)		18,869			0	94	08/25/2042	1
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27		03/01/2016.	Paydown		97,056	97,056	96,708	96,731		325		325		97,056			0	403	11/25/2027	1
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28		03/01/2016.	Paydown		1,458,362	1,458,362	1,448,336	1,449,243		9,119		9,119		1,458,362			0	5,935	01/25/2028	1
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43		03/01/2016.	Paydown		1,299,223	1,299,223	1,287,550	1,287,925		11,298		11,298		1,299,223			0	7,356	08/25/2043	1
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43		03/01/2016.	Paydown		642,886	642,886	645,497	645,346		(2,461)		(2,461)		642,886			0	3,264	08/25/2043	1
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39		03/01/2016.	Paydown		844,541	844,541	903,989	902,803		(58,262)		(58,262)		844,541			0	3,210	11/25/2039	1
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45		03/01/2016.	Paydown		1,786,049	1,786,049	1,845,491	1,845,065		(59,016)		(59,016)		1,786,049			0	11,132	09/01/2045	1
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43		03/01/2016.	Paydown		96,694	96,694	93,990	94,096		2,598		2,598		96,694			0	443	05/25/2043	1
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28		03/01/2016.	Paydown		325,272	325,272	322,629	322,863		2,409		2,409		325,272			0	1,188	05/25/2028	1
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43		03/01/2016.	Paydown		407,761	407,761	394,779	395,493		12,268		12,268		407,761			0	1,207	08/25/2043	1
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28		03/01/2016.	Paydown		446,070	446,070	442,445	442,761		3,309		3,309		446,070			0	1,847	07/25/2028	1
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43		03/01/2016.	Paydown		566,309	566,309	548,280	549,136		17,173		17,173		566,309			0	2,083	08/25/2043	1
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43		03/01/2016.	Paydown		121,012	121,012	117,160	117,338		3,674		3,674		121,012			0	592	07/25/2043	1
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44		03/01/2016.	Paydown		167,332	167,332	169,724	169,664		(2,332)		(2,332)		167,332			0	1,381	01/25/2044	1
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43		03/01/2016.	Paydown		506,353	506,353	517,244	516,926		(10,573)		(10,573)		506,353			0	2,889	10/25/2043	1
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44		03/01/2016.	Paydown		18,131	18,131	19,443	19,414		(1,283)		(1,283)		18,131			0	137	01/25/2044	1
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44		03/01/2016.	Paydown		172,552	172,552	173,731	173,696		(1,144)		(1,144)		172,552			0	794	03/25/2044	1
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44		03/01/2016.	Paydown		601,663	601,663	646,224	645,062		(43,399)		(43,399)		601,663			0	3,453	03/25/2044	1
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44		03/01/2016.	Paydown		9,698	9,698	10,399	10,364		(666)		(666)		9,698			0	73	02/25/2044	1
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44		03/01/2016.	Paydown		1,224,855	1,224,855	1,299,590	1,298,519		(73,664)		(73,664)		1,224,855			0	7,213	08/25/2044	1
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42		03/01/2016.	Paydown		2,777,558	2,777,558	2,968,515	2,965,539		(187,981)		(187,981)		2,777,558			0	17,144	01/25/2042	1
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44		03/01/2016.	Paydown		2,153,772	2,153,772	2,303,863	2,301,604		(147,832)		(147,832)		2,153,772			0	11,022	11/25/2044	1
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04		03/01/2016.	Paydown		9,891	9,891	10,178	10,111		(220)		(220)		9,891			0	110	04/25/2032	1
31392E 4S 6	FNMA REMIC Ser 2002-72 Cl DA 5.500% 11		03/01/2016.	Paydown		34,159	34,159	35,141	34,186		(27)		(27)		34,159			0	306	11/25/2017	1
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11		03/01/2016.	Paydown		136,111	136,111	134,048	135,217		894		894		136,111			0	1,202	11/25/2022	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392E F5 4	FNMA REMIC Ser 2002-65 Cl HC 5.000% 10		03/01/2016.	Paydown		8,385	8,385	8,451	8,368		17		17		8,385			0	69	10/25/2017	1
31392E SX 9	FNMA REMIC Ser 2002-59 Cl B 5.500% 09/		03/01/2016.	Paydown		4,329	4,329	4,501	4,352		(23)		(23)		4,329			0	39	09/25/2017	1
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356		03/01/2016.	Paydown		44,132	44,132	44,877	44,573		(440)		(440)		44,132			0	326	06/25/2042	1
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/		03/01/2016.	Paydown		785,698	785,698	808,287	797,238		(11,540)		(11,540)		785,698			0	8,025	10/27/2031	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		03/01/2016.	Paydown		7,977	7,977	8,308	8,073		(96)		(96)		7,977			0	80	08/15/2022	1
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		03/01/2016.	Paydown		75,116	75,116	76,748	75,222		(106)		(106)		75,116			0	674	09/15/2017	1
31392U MQ 4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		03/01/2016.	Paydown		30,024	30,024	30,977	30,081		(57)		(57)		30,024			0	272	09/15/2017	1
31392V 7G 1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1		03/01/2016.	Paydown		7,011	7,011	7,207	7,026		(15)		(15)		7,011			0	68	09/15/2017	1
31392V SN 3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1		03/01/2016.	Paydown		27,487	27,487	28,346	27,546		(59)		(59)		27,487			0	246	09/15/2017	1
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1		03/01/2016.	Paydown		723,053	723,053	714,873	718,931		4,122		4,122		723,053			0	5,934	10/27/2031	1
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1		03/01/2016.	Paydown		110,786	110,786	111,894	110,874		(89)		(89)		110,786			0	977	10/15/2022	1
31392W MB 3	FHLMC REMIC Ser 2515 Cl KB 5.000% 10/1		03/01/2016.	Paydown		16,489	16,489	16,803	16,508		(20)		(20)		16,489			0	134	10/15/2017	1
31392X 6X 1	FHLMC REMIC Ser 2517 Cl BH 5.500% 10/1		03/01/2016.	Paydown		42,286	42,286	43,482	42,359		(72)		(72)		42,286			0	381	10/15/2017	1
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04		03/01/2016.	Paydown		134,972	134,972	143,071	136,342		(1,369)		(1,369)		134,972			0	1,186	04/25/2023	1
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04		03/01/2016.	Paydown		201,548	201,548	213,389	203,323		(1,775)		(1,775)		201,548			0	1,826	04/25/2023	1
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06		03/01/2016.	Paydown		472,142	472,142	486,306	477,841		(5,698)		(5,698)		472,142			0	4,834	06/25/2033	1
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06		03/01/2016.	Paydown		21,016	21,016	20,796	20,899		118		118		21,016			0	172	06/25/2023	1
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06		03/01/2016.	Paydown		101,564	101,564	103,960	101,912		(348)		(348)		101,564			0	772	06/25/2023	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%		03/01/2016.	Paydown		82,553	82,553	82,549	82,412		140		140		82,553			0	619	06/25/2043	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%		03/01/2016.	Paydown		208,039	208,039	201,585	204,330		3,710		3,710		208,039			0	1,587	06/25/2043	1
31393E MH 9	FNMA REMIC Ser 2003-84 Cl PV 5.000% 08		03/01/2016.	Paydown		843,367	843,367	787,757	838,893		4,474		4,474		843,367			0	5,805	08/25/2023	1
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1		03/01/2016.	Paydown		38,873	38,873	39,557	39,042		(169)		(169)		38,873			0	357	11/15/2022	1
31393F LU 8	FHLMC REMIC Ser 2527 Cl BP 5.000% 11/1		03/01/2016.	Paydown		19,124	19,124	19,381	19,127		(3)		(3)		19,124			0	158	11/15/2017	1
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1		03/01/2016.	Paydown		766,378	766,378	787,693	776,252		(9,874)		(9,874)		766,378			0	7,783	12/15/2032	1
31393H 6S 6	FHLMC REMIC Ser 2543 Cl AN 5.000% 12/1		03/01/2016.	Paydown		42,721	42,721	42,347	42,604		117		117		42,721			0	353	12/15/2017	1
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1		03/01/2016.	Paydown		45,175	45,175	47,321	45,582		(407)		(407)		45,175			0	405	01/15/2023	1
31393J CQ 9	FHLMC REMIC Ser 2551 Cl CB 5.000% 01/1		03/01/2016.	Paydown		48,613	48,613	46,266	48,184		430		430		48,613			0	407	01/15/2018	1
31393M FL 0	FHLMC REMIC Ser 2591 Cl WC 5.000% 10/1		03/01/2016.	Paydown		120,696	120,696	117,566	120,268		429		429		120,696			0	1,072	10/15/2032	1
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1		03/01/2016.	Paydown		211,792	211,792	217,617	214,564		(2,772)		(2,772)		211,792			0	1,915	03/15/2033	1
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1		03/01/2016.	Paydown		73,757	73,757	77,399	74,452		(695)		(695)		73,757			0	667	04/15/2023	1
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15		03/01/2016.	Paydown		49,704	49,704	52,601	50,304		(600)		(600)		49,704			0	446	04/15/2023	1
31393Q 3G 5	FHLMC REMIC Ser 2594 Cl TY 5.500% 12/1		03/01/2016.	Paydown		483,021	483,021	492,077	482,080		941		941		483,021			0	4,870	12/15/2022	1
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09		03/01/2016.	Paydown		59,175	59,175	56,655	58,314		861		861		59,175			0	490	09/25/2023	1
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1		03/01/2016.	Paydown		98,285	98,285	98,101	97,996		290		290		98,285			0	806	12/25/2023	1
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1		03/01/2016.	Paydown		275,928	275,928	257,734	269,308		6,621		6,621		275,928			0	2,264	12/25/2023	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1		03/01/2016.	Paydown		75,805	75,805	76,764	75,903		(98)		(98)		75,805			0	602	06/15/2023	1
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07		03/01/2016.	Paydown		68,823	68,823	68,522	68,557		267		267		68,823			0	607	07/25/2024	1
31394A LU 8	FNMA REMIC Ser 2004-W10 Cl A5 5.500% 0		03/01/2016.	Paydown		1,045,761	1,045,761	1,065,492	1,056,833		(11,072)		(11,072)		1,045,761			0	10,219	08/25/2034	1
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08		03/01/2016.	Paydown		861,458	861,458	821,329	836,469		24,988		24,988		861,458			0	6,314	08/25/2034	1
31394A XM 3	FNMA Grantor Tr Ser 2004-T4 Cl AI9 4.7		03/01/2016.	Paydown		188,825	188,825	190,011	189,384		(558)		(558)		188,825			0	1,348	08/25/2034	1
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/		03/01/2016.	Paydown		239,668	239,668	240,080	239,218		450		450		239,668			0	1,942	02/25/2025	1
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/		03/01/2016.	Paydown		990,799	990,799	1,005,947	997,380		(6,581)		(6,581)		990,799			0	8,479	11/25/2034	1
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06		03/01/2016.	Paydown		544,943	544,943	560,951	549,804		(4,861)		(4,861)		544,943			0	5,388	06/25/2035	1
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05		03/01/2016.	Paydown		798,328	798,328	793,253	793,953		4,375		4,375		798,328			0	6,394	05/25/2035	1
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10		03/01/2016.	Paydown		665,488	665,488	653,859	660,633		4,855		4,855		665,488			0	6,110	10/25/2035	1
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1		03/01/2016.	Paydown		54,041	54,041	49,979	52,868		1,173		1,173		54,041			0	442	08/15/2023	1
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1		03/01/2016.	Paydown		131,518	131,518	121,942	128,755		2,762		2,762		131,518			0	1,062	08/15/2023	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1		03/01/2016.	Paydown		29,078	29,078	29,877	29,470		(392)		(392)		29,078			0	258	09/15/2023	1
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1		03/01/2016.	Paydown		388,832	388,832	397,908	390,658		(1,826)		(1,826)		388,832			0	3,466	09/15/2023	1
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1		03/01/2016.	Paydown		292,460	292,460	276,759	287,889		4,571		4,571		292,460			0	2,408	09/15/2023	1
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1		03/01/2016.	Paydown		135,133	135,133	120,817	131,050		4,083		4,083		135,133			0	977	10/15/2023	1
31394L 4E 9	FHLMC REMIC Ser 2684 Cl PH 5.000% 01/1		03/01/2016.	Paydown		56,103	56,103	52,685	55,817		286		286		56,103			0	460	01/15/2033	1
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1		03/01/2016.	Paydown		155,077	155,077	144,415	151,933		3,143		3,143		155,077			0	1,239	11/15/2023	1
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1		03/01/2016.	Paydown		64,102	64,102	59,675	62,386		1,716		1,716		64,102			0	539	12/15/2023	1
31394R JX 8	FHLMC REMIC Ser 2754 Cl PD 5.000% 11/1		03/01/2016.	Paydown		104,304	104,304	103,734	104,093		211		211		104,304			0	940	11/15/2032	1
31394W KC 1	FHLMC REMIC Ser 2777 Cl DG 4.000% 04/1		03/01/2016.	Paydown		235,126	235,126	204,853	230,832		4,294		4,294		235,126			0	1,356	04/15/2033	1
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1		03/01/2016.	Paydown		53,044	53,044	52,481	52,807		237		237		53,044			0	435	06/15/2024	1
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/		03/01/2016.	Paydown		3,106,420	3,106,420	3,170,464	3,137,907		(31,487)		(31,487)		3,106,420			0	28,844	04/25/2036	1
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06		03/01/2016.	Paydown		306,818	306,818	322,350	312,161		(5,344)		(5,344)		306,818			0	2,783	06/25/2036	1
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1		03/01/2016.	Paydown		159,079	159,079	159,104	158,869		211		211		159,079			0	1,257	08/15/2024	1
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1		03/01/2016.	Paydown		40,508	40,508	40,482	40,446		61		61		40,508			0	351	11/15/2024	1
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1		03/01/2016.	Paydown		748,878	748,878	777,663	760,560		(11,682)		(11,682)		748,878			0	8,764	12/15/2034	1
31395K NS 8	FHLMC REMIC Ser 2903 Cl BD 4.500% 12/1		03/01/2016.	Paydown		805,695	805,695	818,536	808,245		(2,550)		(2,550)		805,695			0	5,841	12/15/2019	1
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1		03/01/2016.	Paydown		268,395	268,395	275,230	270,479		(2,085)		(2,085)		268,395			0	2,552	02/15/2030	1
31395M QS 1	FHLMC REMIC Ser 2935 Cl LM 4.500% 02/1		03/01/2016.	Paydown		23,458	23,458	22,299	23,116		342		342		23,458			0	175	02/15/2035	1
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1		03/01/2016.	Paydown		784,576	784,576	763,367	776,088		8,487		8,487		784,576			0	7,362	05/15/2035	1
31395X 3F 0	FHLMC REMIC Ser 3018 Cl UG 5.500% 10/1		03/01/2016.	Paydown		142,047	142,047	143,467	141,907		140		140		142,047			0	1,276	10/15/2034	1
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1		03/01/2016.	Paydown		386,064	386,064	382,308	383,514		2,550		2,550		386,064			0	3,112	08/15/2035	1
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1		03/01/2016.	Paydown		5,164,927	5,164,927	5,122,916	5,136,794		28,133		28,133		5,164,927			0	44,700	06/15/2035	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		03/01/2016.	Paydown		828,595	828,595	845,690	838,272		(9,677)		(9,677)		828,595			0	7,333	11/15/2035	1
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15		03/01/2016.	Paydown		193,209	193,209	187,715	191,031		2,178		2,178		193,209			0	1,741	04/15/2026	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1		03/01/2016.	Paydown		452,915	452,915	476,693	461,250		(8,335)		(8,335)		452,915			0	5,117	06/15/2036	1
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1		03/01/2016.	Paydown		1,410,668	1,410,668	1,403,307	1,405,216		5,452		5,452		1,410,668			0	11,999	01/15/2036	1
31396U AQ 3	FHLMC REMIC Ser 3189 Cl PC 6.000% 08/1		01/01/2016.	Paydown		62,934	62,934	63,563	62,797		136		136		62,934			0	315	08/15/2035	1
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08		03/01/2016.	Paydown		806,890	806,890	822,481	813,264		(6,374)		(6,374)		806,890			0	6,988	08/25/2037	1
31396X GH 1	FHLMC REMIC Ser 2007-77 Cl MD 6.000% 1		03/01/2016.	Paydown		1,065,797	1,065,797	1,167,858	1,084,656		(18,859)		(18,859)		1,065,797			0	8,944	12/25/2036	1
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08		03/01/2016.	Paydown		563,260	563,260	581,038	569,115		(5,855)		(5,855)		563,260			0	5,982	08/25/2037	1
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04		03/01/2016.	Paydown		713,566	713,566	677,639	692,751		20,815		20,815		713,566			0	5,495	04/25/2038	1
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1		03/01/2016.	Paydown		263,293	263,293	258,889	260,590		2,703		2,703		263,293			0	2,204	08/15/2036	1
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1		03/01/2016.	Paydown		455,018	455,018	482,888	467,329		(12,311)		(12,311)		455,018			0	7,166	08/15/2036	1
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1		03/01/2016.	Paydown		783,586	783,586	800,238	789,083		(5,496)		(5,496)		783,586			0	6,222	10/15/2036	1
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1		03/01/2016.	Paydown		295,219	295,219	302,692	297,650		(2,431)		(2,431)		295,219			0	2,730	03/15/2037	1
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1		03/01/2016.	Paydown		783,585	783,585	807,582	792,159		(8,573)		(8,573)		783,585			0	6,843	03/15/2037	1
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1		03/01/2016.	Paydown		664,576	664,576	679,113	668,047		(3,471)		(3,471)		664,576			0	9,969	07/15/2037	1
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1		03/01/2016.	Paydown		1,017,540	1,017,540	1,060,786	1,029,190		(11,650)		(11,650)		1,017,540			0	9,695	08/15/2037	1
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/		03/01/2016.	Paydown		336,931	336,931	352,935	342,113		(5,182)		(5,182)		336,931			0	2,338	09/25/2038	1
31397S DQ 4	FNMA REMIC Ser 2011-23 Cl A 4.000% 12/		03/01/2016.	Paydown		29,835	29,835	30,202	29,942		(107)		(107)		29,835			0	132	12/25/2036	1
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1		03/01/2016.	Paydown		447,258	447,258	460,335	452,675		(5,417)		(5,417)		447,258			0	3,598	07/15/2038	1
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10		03/01/2016.	Paydown		561,607	561,607	576,349	563,586		(1,979)		(1,979)		561,607			0	4,666	10/25/2039	1
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1		03/01/2016.	Paydown		1,036,822	1,036,822	1,007,338	1,022,914		13,908		13,908		1,036,822			0	7,468	10/15/2039	1
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1		03/01/2016.	Paydown		1,009,572	1,009,572	988,119	1,000,133		9,439		9,439		1,009,572			0	7,548	10/15/2039	1
31402Q NR 8	FNMA Pool #734900 3.500% 08/25/18		03/01/2016.	Paydown		2,056	2,056	1,891	1,991		65		65		2,056			0	12	08/25/2018	1
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18		03/01/2016.	Paydown		113,472	113,472	105,813	110,806		2,666		2,666		113,472			0	636	10/25/2018	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		03/01/2016.	Paydown		32,879	32,879	33,624	33,553		(674)		(674)		32,879			0	474	07/25/2035	1
31406J Y8 0	FNMA Pool #811735 4.000% 03/25/20		03/01/2016.	Paydown		29,882	29,882	28,355	29,237		644		644		29,882			0	212	03/25/2020	1
31411D FZ 7	FNMA Pool #904784 2.494% 12/25/36		03/01/2016.	Paydown		1,909	1,909	1,917	1,915		(6)		(6)		1,909			0	8	12/25/2036	1
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39		03/01/2016.	Paydown		331,749	331,749	330,868	330,866		883		883		331,749			0	1,633	04/25/2039	1
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39		03/01/2016.	Paydown		88,461	88,461	89,329	89,274		(813)		(813)		88,461			0	590	09/25/2039	1
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38		03/01/2016.	Paydown		68,707	68,707	68,427	68,427		279		279		68,707			0	715	02/25/2038	1
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38		03/01/2016.	Paydown		3,573	3,573	3,592	3,590		(17)		(17)		3,573			0	36	04/25/2038	1
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39		03/01/2016.	Paydown		154,506	154,506	152,327	152,419		2,087		2,087		154,506			0	1,042	03/25/2039	1
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42		03/01/2016.	Paydown		524,609	524,609	531,782	531,473		(6,863)		(6,863)		524,609			0	2,305	09/25/2042	1
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28		03/01/2016.	Paydown		155,476	155,476	156,035	155,943		(467)		(467)		155,476			0	717	04/25/2028	1
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28		03/01/2016.	Paydown		236,197	236,197	235,348	235,399		798		798		236,197			0	996	04/25/2028	1
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42		03/01/2016.	Paydown		218,478	218,478	227,353	226,848		(8,370)		(8,370)		218,478			0	1,055	08/25/2042	1
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44		03/01/2016.	Paydown		416,884	416,884	447,043	446,438		(29,554)		(29,554)		416,884			0	3,464	03/25/2044	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44		03/01/2016.	Paydown		776,168	776,168	832,561	831,328		(55,161)		(55,161)		776,168			0	6,680	04/25/2044	1
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40		03/01/2016.	Paydown		199,416	199,416	199,751	199,712		(295)		(295)		199,416			0	1,315	07/25/2040	1
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40		03/01/2016.	Paydown		303,006	303,006	305,976	305,763		(2,757)		(2,757)		303,006			0	2,375	09/25/2040	1
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40		03/01/2016.	Paydown		358,296	358,296	358,226	358,192		104		104		358,296			0	2,285	12/25/2040	1
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40		03/01/2016.	Paydown		491,562	491,562	517,139	516,400		(24,838)		(24,838)		491,562			0	3,232	12/25/2040	1
64908Q AA 9	New Valley Generation V Tenn PTC 4.929		01/15/2016.	Redemption 100.0000		521,393	521,393	522,820	521,901		(508)		(508)		521,393			0	12,850	01/15/2021	1FE
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E		03/01/2016.	Redemption 100.0000		120,000	120,000	120,000	120,000				0		120,000			0	1,662	12/01/2021	1FE
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt 3.846%		02/15/2016.	Redemption 100.0000		914,980	914,980	923,520	922,442		(7,462)		(7,462)		914,980			0	17,595	08/15/2033	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						66,787,124	66,787,124	67,830,158	67,612,946	0	(825,815)	0	(825,815)	0	66,787,124	0	0	0	535,733	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		03/01/2016.	Paydown		16,448	89,830	86,790	86,790				0		86,790		(70,342)	(70,342)	910	09/15/2033	5FM
00103Y AE 1	AES Red Oak LLC Sec Nt 8.540% 11/30/19		02/29/2016.	Redemption 100.0000		55,608	55,608	55,608	55,608				0		55,608			0	1,187	11/30/2019	4FE
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/		03/31/2016.	Redemption 100.0000		283,050	283,050	275,772	279,970		3,080		3,080		283,050			0	4,861	06/30/2022	5
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1		03/01/2016.	Paydown		5,454	22,727	23,238	23,295		(7)		(7)		23,288		(17,834)	(17,834)	244	01/25/2032	5FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 6.2		03/01/2016.	Paydown			23,743	8,167	8,167				0		8,167		(8,167)	(8,167)	80	06/25/2032	1FM
00442M AA 5	ACE Securities Corp RMBS Ser 2006-SD2 Cl		03/25/2016.	Paydown		93,870	93,870	93,899	93,870		(1)		(1)		93,870			0	84	12/25/2045	1FM
00507X AC 9	Activision Blizzard Inc Term Ln Nt 1 3		03/31/2016.	Redemption 100.0000		13,500,000	13,500,000	13,566,616	13,547,311		(47,311)		(47,311)		13,500,000			0	82,469	10/11/2020	2FE
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1		03/25/2016.	Paydown		83,316	83,316	83,316	83,316				0		83,316			0	154	04/25/2034	1FM
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		1,026,136	1,026,136	998,125	998,125		28,011		28,011		1,026,136			0	6,492	08/25/2036	1FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		60,195	104,883	85,063	85,063				0		85,063		(24,867)	(24,867)	1,124	04/25/2037	2FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		242,105	307,284	234,235	234,235				0		234,235		7,870	7,870	2,943	02/25/2047	1FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		284,703	448,878	306,228	306,228				0		306,228		(21,525)	(21,525)	3,875	05/25/2036	1FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		111,558	142,893	121,038	121,038				0		121,038		(9,480)	(9,480)	1,389	01/25/2037	1FM
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		113,809	118,779	113,723	113,723				0		113,723		86	86	796	01/25/2047	1FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		305,042	409,993	348,477	348,477				0		348,477		(43,435)	(43,435)	3,814	03/25/2037	1FM
023654 AR 7	America West Airlines LBASS EETC Ser 199		01/02/2016.	Paydown		106,657	106,657	103,129	106,368		288		288		106,657			0	3,664	01/02/2017	2FE
02376T AC 2	American Airlines Inc LBASS EETC Ser 201		01/15/2016.	Redemption 100.0000		458,936	458,936	466,585	465,124		(6,188)		(6,188)		458,936			0	12,850	07/15/2020	3FE
023772 AB 2	American Airlines Inc LBASS EETC Ser 201		01/15/2016.	Redemption 100.0000		124,932	124,932	118,679	119,491		5,441		5,441		124,932			0	2,499	07/15/2025	1FE
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013		01/15/2016.	Redemption 100.0000		193,709	193,709	193,709	193,709				0		193,709			0	4,794	01/15/2023	2FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3		03/01/2016.	Paydown		113,881	113,881	112,511	113,140		741		741		113,881			0	970	10/25/2034	1FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2		03/01/2016.	Paydown		239,597	239,597	238,444	238,567		1,030		1,030		239,597			0	1,743	09/25/2035	1FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3		03/01/2016.	Paydown		181,511	181,511	181,511	181,511				0		181,511			0	1,152	09/25/2035	2FM
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3		03/25/2016.	Paydown		27,159	27,159	27,159	27,159				0		27,159			0	47	09/25/2027	1FM
03072S FY 6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C		03/01/2016.	Paydown		96,500	96,500	96,496	96,330		171		171		96,500			0	648	04/25/2033	1FM
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		03/01/2016.	Paydown		3,668	3,668	3,651	3,649		7		7		3,657		11	11	47	03/25/2027	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03305@ AB 0	Anchor Hocking Exit Term Ln Nt 1 10.000		03/31/2016.	Redemption 100.0000		1,576	1,576	1,545	1,550		26		26		1,576			0	53	05/21/2018	4FE
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		03/15/2016.	Redemption 100.0000		28,579	28,579	28,769	28,669		(91)		(91)		28,579			0	303	02/15/2025	1
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20		03/15/2016.	Redemption 100.0000		153,567	153,567	156,878	154,974		(1,407)		(1,407)		153,567			0	1,545	07/15/2023	1
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C		03/01/2016.	Paydown		60,162	60,162	60,136	61,827		(1,665)		(1,665)		60,162			0	548	10/25/2033	1FM
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C		03/25/2016.	Paydown		534,851	534,851	455,477	472,055		62,796		62,796		534,851			0	595	11/25/2035	1FM
04231# AA 7	Armstrong/Heinz Contract Sec ABS Lease B		03/15/2016.	Redemption 100.0000		41,181	41,181	41,181	41,181				0		41,181			0	455	08/15/2016	2
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		02/01/2016.	Paydown		12,730	12,730	13,227	12,781		(51)		(51)		12,730			0	152	03/21/2029	1FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20		03/25/2016.	Paydown		338,051	338,051	316,289	318,604		19,446		19,446		338,051			0	783	10/25/2034	1FM
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-		01/01/2016.	Paydown		55,477	55,477	55,345	55,345				0		55,345		132	132	318	10/25/2031	2FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-		03/01/2016.	Paydown		231,384	231,384	231,377	231,015		369		369		231,384			0	2,504	10/25/2032	1FM
04542B FM 9	Asset Backed Funding Cert RMBS Ser 2004-		03/25/2016.	Paydown		352,680	352,680	352,680	352,680				0		352,680			0	691	08/25/2033	1FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-		03/01/2016.	Paydown		119,566	119,566	114,223	117,055		2,512		2,512		119,566			0	1,113	06/25/2035	1FM
048825 AU 7	Atlantic Richfield Co Deb 9.875% 03/01		03/01/2016.	Maturity		700,000	700,000	888,458	705,116		(5,116)		(5,116)		700,000			0	34,563	03/01/2016	1FE
050095 AM 0	Atwood Oceanics Inc Sr Nt 6.500% 02/01		03/30/2016.	Goldman Sachs & Company		1,656,938	3,400,000	3,473,000	3,448,139		(5,480)		(5,480)		3,442,658		(1,785,721)	(1,785,721)	147,446	02/01/2020	5FE
05070G AE 8	Audatex NA Inc HY Sr Nt 6.000% 06/15/2		03/03/2016.	Call 96.2500		11,559,625	12,010,000	12,575,165	12,421,194		(861,569)		(861,569)		11,559,625			0	156,130	06/15/2021	4FE
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9		03/15/2016.	Redemption 100.0000		107,178	107,178	104,007	105,867		1,311		1,311		107,178			0	1,251	12/15/2022	1
05531F AG 8	BB&T Corp MT Nt Ser A 3.200% 02/16/16		02/16/2016.	Maturity		28,000,000	28,000,000	28,655,990	28,019,367		(19,367)		(19,367)		28,000,000			0	375,822	02/16/2016	1FE
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		03/15/2016.	Redemption 100.0000		76,244	76,244	76,979	76,565		(322)		(322)		76,244			0	885	05/15/2022	2
05568N AF 9	BNSF Railway Company ABS PTC Nt 5.631%		01/02/2016.	Redemption 100.0000		368,873	368,873	368,873	368,873				0		368,873			0	10,386	07/02/2016	1
05946X DL 4	Banc of America Funding Corp RMBS Ser 20		03/01/2016.	Paydown		118,575	118,575	119,428	118,824		(249)		(249)		118,575			0	1,254	10/25/2033	1FM
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20		03/01/2016.	Paydown		241,708	241,708	229,765	229,765		11,944		11,944		241,708			0	1,869	01/25/2036	1FM
05948K BW 8	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2016.	Paydown		308,807	308,807	309,193	308,809		(2)		(2)		308,807			0	3,180	05/25/2033	1FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2016.	Paydown		494,999	494,999	458,691	486,179		8,820		8,820		494,999			0	4,168	06/25/2019	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2016.	Paydown		292,192	327,431	322,290	322,290				0		322,290		(30,098)	(30,098)	2,711	03/25/2035	4FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2016.	Paydown		281,729	315,706	307,111	307,111				0		307,111		(25,382)	(25,382)	2,614	03/25/2035	3FM
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2016.	Paydown		497,224	576,031	557,778	557,778				0		557,778		(60,554)	(60,554)	5,197	05/25/2035	3FM
05949A NZ 9	Bank of America Mtg Securities RMBS Ser		03/01/2016.	Paydown		176,694	176,694	176,142	176,066		628		628		176,694			0	1,262	08/25/2034	1FM
05949C LZ 7	Bank of America Mtg Securities RMBS Ser		03/01/2016.	Paydown		68,973	73,205	72,610	72,803		2		2		72,805		(3,832)	(3,832)	541	04/25/2018	3FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20		03/21/2016.	Paydown		143,736	143,736	134,448	134,448		9,289		9,289		143,736			0	135	02/20/2047	1FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser		03/01/2016.	Paydown		369,822	392,565	387,603	387,376		2		2		387,377		(17,555)	(17,555)	3,361	03/25/2037	4FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser		03/01/2016.	Paydown		214,759	230,148	207,212	207,212				0		207,212		7,547	7,547	2,303	01/25/2037	1FM
071813 BJ 7	Baxter Intl Sr Nt 1.850% 06/15/18		03/02/2016.	Call 98.3450		6,884,150	7,000,000	6,999,300	6,999,653		(115,503)		(115,503)		6,884,150			0	27,699	06/15/2018	2FE
07383F 5P 9	Bear Stearns Comm Mtg Sec CMBS Ser 2005-		01/01/2016.	Paydown		423,185	423,185	425,482	423,185				0		423,185			0	1,789	02/13/2042	1FM
07383F 5Q 7	Bear Stearns Comm Mtg Sec CMBS Ser 2005-		03/01/2016.	Paydown		921,967	921,967	941,190	924,652		(2,686)		(2,686)		921,967			0	5,326	02/13/2042	1FM
07383F X9 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-		03/01/2016.	Paydown		51,892	51,892	50,374	51,630		262		262		51,892			0	432	11/11/2041	1FM

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07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		03/01/2016.	Paydown		26,476	26,476	26,559	27,337		(861)		(861)		26,476			0	245	10/25/2033	1FM
073879 JL 3	Bear Stearns ABS Tr I RMBS Ser 2004-BO C		02/25/2016.	Paydown		304,105	304,105	304,105	304,105				0		304,105			0	353	09/25/2034	1FM
07387B FU 2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20		03/01/2016.	Paydown		19,500,000	19,500,000	18,863,203	19,447,382		52,618		52,618		19,500,000			0	279,535	04/12/2038	1FM
073945 AE 7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-		03/01/2016.	Paydown		110,099	110,099	110,581	110,005		94		94		110,099			0	1,061	09/11/2042	1FM
08183* AA 0	Benenson Parsippany LLC CTL 7.050% 04/		03/10/2016.	Redemption 100.0000		99,600	99,600	99,600	99,600				0		99,600			0	1,173	04/10/2016	1
111320 AE 7	Broadcom Corp Sr Nt 2.700% 11/01/18		02/02/2016.	Call 98.0000		6,860,000	7,000,000	6,972,630	6,988,246		(128,246)		(128,246)		6,860,000			0	47,775	11/01/2018	1FE
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		02/15/2016.	Redemption 100.0000		110,751	110,751	100,798	106,704		4,047		4,047		110,751			0	3,467	02/15/2023	1
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		01/15/2016.	Redemption 100.0000		161,589	161,589	161,589	161,589				0		161,589			0	4,832	01/15/2024	1
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt		01/15/2016.	Redemption 100.0000		135,615	135,615	145,612	137,983		(2,369)		(2,369)		135,615			0	4,030	01/15/2022	1FE
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 5.0		03/01/2016.	Paydown		67,575	67,575	67,575	67,575				0		67,575			0	747	12/25/2033	1FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 1.48		03/25/2016.	Paydown		25,159	25,159	25,253	25,209		(50)		(50)		25,159			0	36	12/25/2033	1FM
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.88		03/01/2016.	Paydown		159,831	159,831	160,262	160,029		(198)		(198)		159,831			0	1,041	07/25/2035	1FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003		03/25/2016.	Paydown		53,474	53,474	35,825	35,825		17,650		17,650		53,474			0	98	10/25/2033	1FM
12543K AL 8	Community Health Systems Inc Term Ln F N		03/31/2016.	Redemption 100.0000		8,989	8,989	8,995			(6)		(6)		8,989			0	29	12/31/2018	3FE
12543K AL 8	Community Health Systems Inc Term Ln F N		02/29/2016.	Tax Free Exchange		2,548,897	2,547,093	2,549,346	2,548,994		(97)		(97)		2,548,897			0	27,727	12/31/2018	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N		03/31/2016.	Redemption 100.0000		8,415	8,415	8,424			(9)		(9)		8,415			0	27	12/31/2019	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N		02/29/2016.	Tax Free Exchange		8,424	8,415	8,425	8,424				0		8,424			0	82	12/31/2019	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		03/31/2016.	Redemption 100.0000		15,483	15,483	15,500			(17)		(17)		15,483			0	53	01/27/2021	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		02/29/2016.	Tax Free Exchange		15,500	15,483	15,502	15,500				0		15,500			0	160	01/27/2021	3FE
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20		03/01/2016.	Paydown		83,818	93,012	92,561	92,581				0		92,580		(8,762)	(8,762)	977	02/25/2037	4FM
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-		03/01/2016.	Paydown		62,233	62,233	62,272	62,117		116		116		62,233			0	391	10/20/2032	1FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser		03/01/2016.	Paydown		93,017	143,260	120,031	120,031				0		120,031		(27,013)	(27,013)	1,245	01/25/2037	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser		03/01/2016.	Paydown		105,150	137,404	108,663	108,663				0		108,663		(3,512)	(3,512)	1,309	02/25/2037	1FM
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt		03/31/2016.	Redemption 100.0000		5,200	5,200	5,174	5,183		17		17		5,200			0	39	04/17/2020	3FE
12632B AB 2	CPI International Inc Term Ln Nt 1 4.2		03/31/2016.	Redemption 100.0000		7,595	7,595	7,595	7,595				0		7,595			0	82	11/17/2017	4FE
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7		03/15/2016.	Redemption 100.0000		71,051	71,051	71,051	71,051				0		71,051			0	865	12/15/2026	1
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		02/15/2016.	Redemption 100.0000		179,625	179,625	179,625	179,625				0		179,625			0	6,350	08/14/2021	1
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		03/15/2016.	Redemption 100.0000		26,158	26,158	25,955	26,065		93		93		26,158			0	293	07/15/2022	2
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		03/15/2016.	Redemption 100.0000		29,095	29,095	29,095	29,095				0		29,095			0	323	10/15/2022	1
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/		03/15/2016.	Redemption 100.0000		62,159	62,159	62,551	62,334		(175)		(175)		62,159			0	687	01/15/2023	2
12644@ BV 6	CTL Cap Tr CTL Ser 2003-17 Costco 5.50		03/20/2016.	Redemption 100.0000		232,757	232,757	230,863	231,987		770		770		232,757			0	2,137	09/20/2022	1
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%		03/15/2016.	Redemption 100.0000		28,301	28,301	28,301	28,301				0		28,301			0	252	01/15/2025	2
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		03/15/2016.	Redemption 100.0000		374,088	374,088	367,956	370,176		3,913		3,913		374,088			0	3,421	01/15/2026	1
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County		03/05/2016.	Redemption 100.0000		495,568	495,568	495,568	495,568				0		495,568			0	4,864	04/05/2025	1
12644@ CF 0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen		03/15/2016.	Redemption 100.0000		37,284	37,284	37,284	37,284				0		37,284			0	336	11/15/2029	2
12644@ CG 8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC		03/15/2016.	Redemption 100.0000		42,436	42,436	42,436	42,436				0		42,436			0	382	07/15/2030	2

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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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		03/15/2016.	Redemption 100.0000		409,226	409,226	409,226	409,226				0		409,226			0	4,106	10/15/2023	1
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6		03/15/2016.	Redemption 100.0000		127,692	127,692	127,692	127,692				0		127,692			0	1,281	03/15/2023	1
12647@ AA 0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L		03/15/2016.	Redemption 100.0000		471,614	471,614	471,614	471,614				0		471,614			0	5,189	08/15/2016	2
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		03/10/2016.	Redemption 100.0000		48,717	48,717	48,717	48,717				0		48,717			0	640	10/10/2031	2
126650 BP 4	CVS Health Corp ABS PTC Nt 6.036% 12/1		03/10/2016.	Redemption 100.0000		62,053	62,053	72,504	70,863		(8,810)		(8,810)		62,053			0	625	12/10/2028	2FE
126650 BQ 2	CVS Health Corp ABS PTC Nt 6.943% 01/1		03/10/2016.	Redemption 100.0000		398,748	398,748	370,388	377,633		21,115		21,115		398,748			0	4,623	01/10/2030	2FE
126650 BS 8	CVS Health Corp ABS PTC Nt 7.507% 01/1		03/15/2016.	Redemption 100.0000		107,634	107,634	117,718	116,974		(9,339)		(9,339)		107,634			0	1,349	01/10/2032	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		03/10/2016.	Redemption 100.0000		35,695	35,695	35,695	35,695				0		35,695			0	280	01/10/2036	2FE
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 Cl A3 0.97		03/29/2016.	Paydown		101,714	101,714	99,447	99,447		2,267		2,267		101,714			0	189	01/25/2036	1FM
126671 R4 0	CWABS Inc RMBS Ser 2003-5 Cl MF1 5.413		03/01/2016.	Paydown		58,469	58,469	58,468	58,328		141		141		58,469			0	461	01/25/2034	1FM
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603		03/01/2016.	Paydown		115,974	115,974	115,972	115,654		320		320		115,974			0	819	12/25/2034	1FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		1,175,138	1,175,138	1,131,547	1,131,547		43,590		43,590		1,175,138			0	10,568	04/25/2035	1FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		606,622	635,156	540,743	540,743		53,788		53,788		594,530		12,092	12,092	6,286	04/25/2035	3FM
12667F F9 1	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		695,806	695,806	693,069	692,628		3,179		3,179		695,806			0	5,467	02/25/2035	1FM
12667F LG 8	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		7,193	7,193	7,193	7,191		2		2		7,193			0	53	07/25/2034	1FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		90,104	90,104	85,853	87,466		2,638		2,638		90,104			0	759	08/25/2034	1FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2		02/01/2016.	Paydown		188,558	188,558	190,738	189,141		(583)		(583)		188,558			0	1,501	09/25/2034	1FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		8,362	8,362	8,362	8,336		26		26		8,362			0	75	08/25/2034	1FM
12667F TY 1	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		11,240	11,240	11,239	11,201		39		39		11,240			0	71	10/25/2034	1FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		165,394	199,535	182,554	182,554				0		182,554		(17,160)	(17,160)	1,204	08/25/2035	2FM
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		310,680	374,812	336,772	336,772				0		336,772		(26,092)	(26,092)	2,261	08/25/2035	1FM
12667G DW 0	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		513,230	513,230	503,792	503,792		9,437		9,437		513,230			0	4,477	05/25/2035	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		572,241	572,241	575,907	572,533		(292)		(292)		572,241			0	5,043	05/25/2035	1FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2016.	Paydown		356,982	447,083	413,574	413,574				0		413,574		(56,592)	(56,592)	3,260	07/25/2035	3FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.58		03/15/2016.	Paydown		248,703	248,703	86,101	86,101		162,602		162,602		248,703			0	216	11/15/2036	1FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5		03/01/2016.	Paydown		643,779	821,017	729,372	729,372				0		729,372		(85,593)	(85,593)	7,408	02/25/2036	1FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5		03/01/2016.	Paydown		115,925	118,398	108,072	108,072				0		108,072		7,853	7,853	1,175	04/25/2036	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5		03/01/2016.	Paydown		185,397	215,956	185,357	185,357				0		185,357		40	40	1,797	05/25/2036	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500		03/01/2016.	Paydown		13,392	13,392	13,034	13,208		185		185		13,392			0	105	12/25/2035	2FM
12669E 3P 9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6		03/01/2016.	Paydown		6,876	6,876	6,683	6,750		126		126		6,876			0	63	10/25/2033	1FM
12669E C5 3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5		03/01/2016.	Paydown		194,690	194,690	189,336	190,943		3,747		3,747		194,690			0	1,708	09/25/2033	1FM
12669F D2 6	CWHL Inc RMBS Ser 2004-10 Cl A10 5.000		03/01/2016.	Paydown		37,962	37,962	35,542	37,744		218		218		37,962			0	323	07/25/2034	1FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		03/01/2016.	Paydown		13,798	15,632	15,385	15,487				0		15,487		(1,689)	(1,689)	142	08/25/2035	2FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C		03/01/2016.	Paydown		558,046	558,046	535,891	535,891		22,155		22,155		558,046			0	4,595	04/25/2035	1FM
12669G XY 2	Countrywide Home Loans RMBS Ser 2005-12		03/01/2016.	Paydown		1,403,626	1,403,626	1,410,644	1,399,038		4,588		4,588		1,403,626			0	10,194	05/25/2035	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09		03/30/2016.	Redemption 100.0000		444,679	444,679	445,933	445,668		(990)		(990)		444,679			0	12,829	09/30/2027	2
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05		03/25/2016.	Paydown		188,721	188,721	49,845	49,845		138,876		138,876		188,721			0	1,167	09/25/2036	1FM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		03/01/2016.	Paydown		32,844	32,844	32,841	32,749		95		95		32,844			0	507	07/25/2032	3FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001		03/01/2016.	Paydown		31,711	31,711	31,708	31,627		84		84		31,711			0	435	07/25/2032	1FM
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001		03/01/2016.	Paydown		116,700	93,021	19,984	73,037				73,037		93,021	(93,021)	(93,021)		1,072	07/25/2032	4FM
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002		03/01/2016.	Paydown		92,478	92,478	92,476	92,279		199		199		92,478			0	647	11/25/2028	1FM
152314 LM 0	Centex Home Equity Loan Tr RMBS Ser 2004		03/01/2016.	Paydown		28,170	28,170	28,158	28,130		40		40		28,170			0	203	09/25/2034	1FM
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL		03/01/2016.	Redemption 100.0000		245,062	245,062	245,062	245,062				0		245,062			0	2,623	12/01/2016	1FE
16162W KK 4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1		03/01/2016.	Paydown		938,318	938,318	947,695	936,047		2,272		2,272		938,318			0	9,684	05/25/2035	1FM
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		03/01/2016.	Paydown		9,862	9,862	9,912	9,854		8		8		9,862			0	87	02/25/2035	1FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		03/01/2016.	Paydown		40,168	40,168	37,670	38,779		1,388		1,388		40,168			0	256	07/25/2035	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		03/01/2016.	Paydown		30,103	30,103	30,102	30,060		43		43		30,103			0	203	04/25/2034	1FM
17307G FN 3	Citigroup Mtg Loan Trust RMBS Ser 2004-R		03/01/2016.	Paydown		8,823	8,823	8,172	8,571		252		252		8,823			0	39	05/25/2034	1FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8		03/01/2016.	Paydown		856,676	856,676	832,377	837,000		19,675		19,675		856,676			0	6,137	09/25/2035	1FM
17313K AF 8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C		03/01/2016.	Paydown		47,571	47,571	48,134	47,583		(12)		(12)		47,571			0	517	12/10/2049	1FM
181593 AG 9	Clarke American Term Ln B Nt 3 (Harland		03/31/2016.	Redemption 100.0000		138,615	138,615	134,249	136,842		1,773		1,773		138,615			0	2,052	06/30/2017	4FE
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser		03/01/2016.	Paydown		287,660	449,681	394,749	394,749				0		394,749		(107,089)	(107,089)	3,981	06/25/2037	3FM
20173Q AE 1	Greenwich Cap Comm Funding CMBS Ser 2007		03/01/2016.	Paydown		73,949	73,949	76,782	74,263		(313)		(313)		73,949			0	694	03/10/2039	1FM
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		03/01/2016.	Paydown		17,469	17,469	17,450	17,429		40		40		17,469			0	331	08/15/2025	1FM
210805 BU 0	Continental Airlines Inc LBASS EETC Ser		01/02/2016.	Paydown		5,578,373	5,578,373	5,526,857	5,572,752		5,621		5,621		5,578,373			0	192,454	01/02/2018	1FE
210805 CB 1	Continental Airlines Inc LBASS EETC Ser		03/15/2016.	Paydown		666,682	666,682	639,359	662,449		4,233		4,233		666,682			0	22,161	03/15/2019	1FE
210805 CT 2	Continental Airlines Inc LBASS PTC Ser 1		03/15/2016.	Redemption 100.0000		33,023	33,023	32,252	32,818		206		206		33,023			0	1,198	03/15/2020	1FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33		02/28/2016.	Redemption 100.0000		714,121	714,121	714,121	714,121				0		714,121			0		02/28/2033	2FE
22357@ AA 9	Cox Tower II PTC Nt 5.409% 01/02/40		03/02/2016.	Redemption 100.0000		50,002	50,002	50,002	50,002				0		50,002			0	451	01/02/2040	2
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2		03/31/2016.	Redemption 100.0000		140,994	140,994	140,994	140,994				0		140,994			0	1,631	06/30/2027	2
22540V XC 1	CS First Boston Mtg Sec Corp RMBS Ser 20		03/25/2016.	Paydown		130,784	130,784	130,784	130,784				0		130,784			0	536	08/25/2032	1FM
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		27,673	27,673	28,331	27,935		(262)		(262)		27,673			0	254	12/25/2033	1FM
22541S D4 7	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		106,022	106,022	106,360	105,796		226		226		106,022			0	806	01/25/2043	1FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		240,812	240,812	243,784	241,997		(1,185)		(1,185)		240,812			0	2,701	08/25/2034	1FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		127,697	127,697	131,308	129,384		(1,687)		(1,687)		127,697			0	1,277	09/25/2034	1FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		36,370	36,370	35,325	35,707		7		7		35,714		657	657	470	08/25/2025	3FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		255,419	255,419	236,569	236,569		18,850		18,850		255,419			0	1,600	10/25/2035	1FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		155,086	155,086	156,498	155,473		(387)		(387)		155,086			0	1,731	02/25/2035	1FM
225458 BU 1	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		139,764	139,764	140,922	139,370		394		394		139,764			0	1,234	05/25/2028	1FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		350,652	350,652	345,132	345,132		5,520		5,520		350,652			0	3,613	03/25/2035	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 Identification		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
225458	EX 2	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		632,132	632,132	637,367	635,894		(3,762)		(3,762)		632,132			0	6,521	03/25/2035	1FM
225458	FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		6,788	6,788	6,953	6,783		5		5		6,788			0	62	02/25/2025	1FM
225458	FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		91,804	91,804	93,626	92,272		(468)		(468)		91,804			0	788	02/25/2020	1FM
225458	UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		223,032	223,032	222,579	222,360		672		672		223,032			0	2,260	07/25/2035	1FM
225458	UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		274,099	274,099	269,474	271,632		2,467		2,467		274,099			0	2,753	07/25/2035	1FM
225458	XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		235,602	235,602	231,037	233,611		1,991		1,991		235,602			0	1,735	07/25/2035	1FM
225458	XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		229,636	229,636	227,223	227,223		2,412		2,412		229,636			0	1,330	07/25/2035	1FM
2254W0	GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		96,766	96,766	96,131	96,279		487		487		96,766			0	703	10/25/2034	1FM
2254W0	NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2016.	Paydown		225,184	224,979	217,879	222,276		13		13		222,289		2,895	2,895	1,467	12/25/2020	4FM
22942M	BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-		03/01/2016.	Paydown		35,404	35,404	35,520	35,469				0		35,469		(65)	(65)	327	10/25/2026	3FM
22959#	AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0		03/31/2016.	Redemption 100.0000		90,414	90,414	90,414	90,414				0		90,414			0	1,214	09/30/2038	2FE
22962*	AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490		03/15/2016.	Redemption 100.0000		154,704	154,704	154,704	154,704				0		154,704			0	1,159	04/15/2029	2
23243N	AH 1	Countrywide Home Equity Ln RMBS Ser 2006		03/01/2016.	Paydown		12,972	58,995	24,286	24,286				0		24,286		(11,314)	(11,314)	754	07/25/2034	1FM
23245L	AB 6	Countrywide Alternative Ln Tr RMBS Ser 2		02/01/2016.	Paydown		27,120	29,244	23,863	23,863				0		23,863		3,257	3,257	297	02/25/2037	2FM
233244	AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S		03/07/2016.	Redemption 100.0000		437,867	437,867	437,867	437,867				0		437,867			0	4,089	12/07/2021	1
24702N	AD 2	Dell International Inc Term Ln C Nt 1		01/29/2016.	Redemption 100.0000		1,494,420	1,494,420	1,486,948	1,490,006		4,414		4,414		1,494,420			0	14,166	10/29/2018	2FE
24763L	FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199		03/01/2016.	Paydown		17,660	17,660	17,658	17,622		37		37		17,660			0	162	08/15/2030	1FM
251510	AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		03/01/2016.	Paydown		19,957	19,957	19,953	19,943		14		14		19,957			0	197	09/25/2033	1FM
251510	DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C		03/01/2016.	Paydown		239,201	239,201	243,126	239,542		(341)		(341)		239,201			0	2,045	03/25/2020	1FM
251510	EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		03/01/2016.	Paydown		17,139	17,139	16,871	16,969		169		169		17,139			0	202	05/25/2035	1FM
251510	EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		03/01/2016.	Paydown		174,476	174,476	173,133	173,450		1,026		1,026		174,476			0	1,508	06/25/2035	1FM
251510	ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		03/01/2016.	Paydown		34,020	34,020	33,563	33,699		321		321		34,020			0	319	06/25/2035	1FM
251510	FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		03/01/2016.	Paydown		65,492	89,122	83,617	83,617				0		83,617		(18,125)	(18,125)	727	09/25/2035	2FM
251563	CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		03/01/2016.	Paydown		16,051	16,051	16,046	16,216		(166)		(166)		16,051			0	121	12/25/2033	1FM
251563	DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		03/01/2016.	Paydown		26,999	26,999	26,993	27,387		(387)		(387)		26,999			0	201	01/25/2034	1FM
25459H	AT 2	DirectTV Holdings/Fin Gtd Nt 5.200% 03		03/21/2016.	Tax Free Exchange		9,503,585	9,500,000	9,507,663	9,503,762		(176)		(176)		9,503,585			0	255,233	03/15/2020	2FE
25459H	AU 9	DirectTV Holdings/Fin Gtd Nt 5.875% 10		03/21/2016.	Tax Free Exchange		46,144,237	45,000,000	47,662,650	46,208,297		(64,060)		(64,060)		46,144,237			0	1,248,438	10/01/2019	2FE
25459H	AW 5	DirectTV Holdings/Fin Sr Nt 4.600% 02/		03/21/2016.	Tax Free Exchange		9,908,563	9,500,000	10,058,885	9,926,184		(17,621)		(17,621)		9,908,563			0	262,200	02/15/2021	2FE
25459H	AX 3	DirectTV Holdings/Fin Co Gtd Nt 6.000%		03/21/2016.	Tax Free Exchange		2,691,947	2,500,000	2,705,700	2,692,805		(857)		(857)		2,691,947			0	90,000	08/15/2040	2FE
25459H	BA 2	DirectTV Holdings/Fin Co Gtd Nt 5.000%		03/21/2016.	Tax Free Exchange		13,834,172	13,000,000	14,116,790	13,867,786		(33,615)		(33,615)		13,834,172			0	361,111	03/01/2021	2FE
25459H	BG 9	DirectTV Holdings/Fin Co Gtd Nt 5.150%		03/21/2016.	Tax Free Exchange		1,038,044	1,000,000	1,038,779	1,038,203		(159)		(159)		1,038,044			0	26,608	03/15/2042	2FE
25459H	BL 8	DirectTV Holdings/Fin Sr Nt 4.450% 04/		03/21/2016.	Tax Free Exchange		19,938,516	20,000,000	19,926,000	19,937,131		1,385		1,385		19,938,516			0	420,278	04/01/2024	2FE
25654#	AA 0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0		03/31/2016.	Redemption 100.0000		988,263	988,263	988,263	988,263				0		988,263			0	55,936	03/31/2030	2FE
268668	FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 0		03/28/2016.	Paydown		29,619	29,619	23,480	23,480		6,139		6,139		29,619			0	32	12/25/2042	1FM
294752	AD 2	Equity One Inc Sr Nt 6.250% 01/15/17		02/13/2016.	Call 104.9739		5,248,697	5,000,000	4,975,850	4,996,787		251,910		251,910		5,248,697			0	180,556	01/15/2017	2FE
301965	CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser		03/01/2016.	Paydown		175,265	175,265	173,987	174,498		768		768		175,265			0	2,314	05/18/2026	3AM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
30251T AA 7	FNBC 1993-A Pass Through Trust ABS PTC S		01/05/2016.	Redemption 100.0000		272,326	272,326	343,763	278,983		(6,657)		(6,657)		272,326			0	11,002	01/05/2018	1FE
31331F AP 6	Fedex Corp ABS PTC Ser 1995-B3 7.580%		01/02/2016.	Redemption 100.0000		619,145	619,145	698,089	632,970		(13,825)		(13,825)		619,145			0	23,466	07/02/2019	2FE
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%		01/15/2016.	Paydown		446,564	446,564	499,559	464,778		(18,215)		(18,215)		446,564			0	15,005	07/15/2023	2FE
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B 6.8		01/15/2016.	Paydown		652,722	652,722	693,386	662,481		(9,759)		(9,759)		652,722			0	22,339	01/15/2019	2FE
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A 7.6		01/15/2016.	Paydown		24,806	24,806	29,239	26,606		(1,800)		(1,800)		24,806			0	949	01/15/2022	1FE
316773 CK 4	Fifth Third Bancorp Sr Nt 3.625% 01/25		01/25/2016.	Maturity		7,000,000	7,000,000	7,197,750	7,003,064		(3,064)		(3,064)		7,000,000			0	126,875	01/25/2016	2FE
32007U BJ 7	First Data Corp Term Ln C1 Nt 2 3.940%		03/29/2016.	Redemption 100.0000		1,217,523	1,217,523	1,217,523					0		1,217,523			0	665	03/24/2018	3FE
32007U BJ 7	First Data Corp Term Ln C1 Nt 1 3.940%		03/29/2016.	Tax Free Exchange		6,317,405	6,317,685	6,317,184	6,317,373		32		32		6,317,405			0	65,475	03/24/2018	3FE
32027N WN 7	First Franklin Mtg Ln RMBS Ser 2005-FF10		03/25/2016.	Paydown		519,922	519,922	497,156	513,990		5,932		5,932		519,922			0	723	11/25/2035	1FM
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20		03/01/2016.	Paydown		121,418	124,368	116,157	116,157				0		116,157		5,261	5,261	1,166	09/25/2035	3FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		03/01/2016.	Paydown		283,799	351,377	291,770	291,770				0		291,770		(7,971)	(7,971)	3,958	08/25/2037	4FM
32058E AC 7	First Investors Auto Owner Tr LBASS Ser		03/15/2016.	Paydown		136,021	136,021	136,014	136,021		1		1		136,021			0	205	10/15/2018	1FE
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		03/01/2016.	Paydown		16,510	16,510	16,876	16,492		18		18		16,510			0	191	12/10/2024	6FM
35645M AM 0	Freedom Trust RMBS Ser 2011-3 Cl M89 0		03/01/2016.	Paydown		23,427	25,263	7,161	9,965		22		22		9,987		13,441	13,441	24	09/01/2051	1FM
35671D AU 9	Freeport-McMoran Copper & Gold Sr Nt 3		03/14/2016.	Various		11,026,063	17,750,000	17,243,771	17,335,578		9,185		9,185		17,344,763		(6,318,701)	(6,318,701)	298,797	03/01/2022	2FE
35671D BD 6	Freeport-McMoran Copper & Gold Sr Nt 2		01/20/2016.	Morgan/JP/Securities - Bonds		2,093,750	3,350,000	3,340,538	3,345,184		140		140		3,345,324		(1,251,574)	(1,251,574)	28,731	03/15/2018	2FE
35671D BG 9	Freeport-McMoran Copper & Gold Sr Nt 3		02/29/2016.	Various		11,139,625	20,350,000	20,418,212	20,396,230		(1,095)		(1,095)		20,395,136		(9,255,511)	(9,255,511)	252,684	03/15/2020	2FE
361452 AA 3	GATX Rail Corp ABS PTC Ser 2000-1 8.10		01/13/2016.	Redemption 100.0000		260,597	260,597	260,597	260,597				0		260,597			0	10,554	01/13/2020	2FE
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		03/01/2016.	Paydown		101,258	101,258	111,012	106,445		(5,187)		(5,187)		101,258			0	1,365	07/25/2029	4FM
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		03/01/2016.	Paydown		122	122	122	122				0		122			0	2	04/25/2029	1FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		03/29/2016.	Paydown		256,411	256,411	119,599	119,599				0		119,599		136,812	136,812	224	11/25/2036	1FM
36225* AA 1	GSA IRS Lease Tr CTL PTC Ser 2009 5.93		01/14/2016.	Call 125.1642		20,710,947	16,547,022	16,547,022	16,547,022		4,163,925		4,163,925		20,710,947			0	89,947	09/11/2030	1
36225* AA 1	GSA IRS Lease Tr CTL PTC Ser 2009 5.93		01/11/2016.	Redemption 100.0000		58,824	58,824	58,824	58,824				0		58,824			0	291	09/11/2030	1
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		03/01/2016.	Paydown		66,204	66,204	66,207	66,204				0		66,204			0	724	07/20/2031	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		02/01/2016.	Paydown		27,474	27,474	27,473	27,425				0		27,425		48	48	242	04/25/2034	1FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200		03/01/2016.	Paydown		14,448	14,448	14,448	14,427		20		20		14,448			0	101	06/25/2034	1FM
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200		03/01/2016.	Paydown		12,799	12,799	12,798	12,793		6		6		12,799			0	77	11/25/2033	1FM
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200		03/25/2016.	Paydown		144,445	144,445	105,998	105,998		38,447		38,447		144,445			0	256	10/25/2033	1FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200		03/25/2016.	Paydown		115,703	115,703	115,703	115,703				0		115,703			0	280	11/25/2033	1FM
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200		03/25/2016.	Paydown		13,721	13,721	13,721	13,721				0		13,721			0	65	11/25/2033	1FM
362332 AE 8	GS Mortgage Securities Corp CMBS Ser 200		03/01/2016.	Paydown		1,043,979	1,043,979	1,045,764	1,043,034		945		945		1,043,979			0	14,382	11/10/2039	1FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl		03/01/2016.	Paydown		78,175	78,175	78,285	78,057		119		119		78,175			0	480	07/25/2035	1FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200		03/01/2016.	Paydown		343,848	343,848	341,269	342,010		1,838		1,838		343,848			0	2,680	06/25/2035	1FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200		03/01/2016.	Paydown		235,303	235,303	226,957	230,418		4,886		4,886		235,303			0	2,146	06/25/2035	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		03/01/2016.	Paydown		410,385	410,385	391,057	400,748		9,638		9,638		410,385			0	3,461	06/25/2035	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200		03/01/2016.	Paydown		55,321	55,321	55,318	55,179		(1)		(1)		55,178		143	143	386	08/25/2034	1FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200		03/01/2016.	Paydown		149,651	149,651	151,078	150,121		(469)		(469)		149,651			0	1,491	02/25/2035	1FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl		03/28/2016.	Paydown		40,821	40,821	3,661	3,661				0		3,661		37,160	37,160	5	05/25/2036	1FM
36828Q QG 4	GE Capital Commercial Mortgage CMBS Ser		03/01/2016.	Paydown		795,611	795,611	789,800	795,611				0		795,611			0	8,904	11/10/2045	1FM
368907 AD 3	General American Trans Corp LBASS PTC Se		02/28/2016.	Paydown		3,412	3,412	3,412	3,412				0		3,412			0	134	08/28/2021	2FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		03/28/2016.	Paydown		199,938	199,938	186,625	186,625		13,313		13,313		199,938			0	180	06/25/2037	1FM
404122 AN 3	HCA Inc Term Ln B4 Nt 1 3.881% 05/01/1		03/31/2016.	Redemption 100.0000		23,838	23,838	23,589	23,716		122		122		23,838			0	202	05/01/2018	3FE
404122 AP 8	HCA Inc Term Ln B5 Nt 1 3.183% 03/31/1		03/18/2016.	Tax Free Exchange		7,213,836	7,214,443	7,212,540	7,213,715		121		121		7,213,836			0	49,690	03/31/2017	3FE
404122 AS 2	HCA Inc Term Ln B6 Nt 1 3.683% 03/08/2		03/18/2016.	Redemption 100.0000		7,214,443	7,214,443	7,213,836			607		607		7,214,443			0		03/08/2023	3FE
40426W AR 2	HRPT Properties Tr Nt 6.250% 08/15/16		02/15/2016.	Call 100.0000		5,000,000	5,000,000	5,296,950	5,010,223		(10,223)		(10,223)		5,000,000			0	156,250	08/15/2016	2FE
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		03/21/2016.	Paydown		180,347	180,347	175,782	177,185		3,162		3,162		180,347			0	190	07/19/2047	1FM
41283L AA 3	Harley-Davidson Finl Svc Co Gtd Nt 3.8		03/15/2016.	Maturity		19,000,000	19,000,000	18,902,120	18,995,641		4,359		4,359		19,000,000			0	368,125	03/15/2016	1FE
419870 E@ 5	Hawaiian Elec Inds Inc Sr Nt 4.410% 03		03/24/2016.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	220,500	03/24/2016	2
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C		03/25/2016.	Paydown		550,161	550,161	510,145	510,145				0		510,145		40,016	40,016	498	08/25/2036	1FM
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20		03/29/2016.	Paydown		87,555	87,555	85,763	86,072		1,482		1,482		87,555			0	151	06/25/2034	1FM
44701P AV 6	Huntsman International Inc Sr 1st Lien T		03/31/2016.	Redemption 100.0000		50,000	50,000	49,592			408		408		50,000			0	161	09/30/2021	3FE
44701P AV 6	Huntsman International Inc Sr 1st Lien T		02/29/2016.	Tax Free Exchange		49,592	50,000	49,500	49,582		10		10		49,592			0	479	09/30/2021	3FE
44701P AX 2	Huntsman International Inc 2015 Extended		03/31/2016.	Redemption 100.0000		40,000	40,000	39,850	39,857		143		143		40,000			0	464	04/19/2019	3FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31		03/31/2016.	Redemption 100.0000		246,733	246,733	246,733	246,733				0		246,733			0	2,042	12/31/2031	1FE
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.8		03/25/2016.	Paydown		30,285	30,285	29,646	29,646		638		638		30,285			0	41	08/25/2035	1FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		03/01/2016.	Paydown		88,159	88,159	88,150	87,964		194		194		88,159			0	849	03/25/2034	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		03/01/2016.	Paydown		91,109	91,109	91,108	90,909		199		199		91,109			0	604	08/25/2034	1FM
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		02/01/2016.	Paydown			24,006	13,013	6,617	16,008			16,008		13,013		(13,013)	(13,013)	108	06/25/2031	4FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		03/01/2016.	Paydown		84,260	84,260	84,234	84,118		143		143		84,260			0	790	04/25/2035	3FM
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C		03/01/2016.	Paydown		46,534	381,337	100,769	40,350	60,418			60,418		100,769		(54,235)	(54,235)	3,945	06/25/2035	1FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		03/01/2016.	Paydown		129,481	142,186	137,306	137,306				0		137,306		(7,825)	(7,825)	1,378	07/25/2035	4FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		03/01/2016.	Paydown		119,208	155,438	124,870	124,870				0		124,870		(5,662)	(5,662)	549	10/25/2035	1FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A		03/01/2016.	Paydown		43,573	43,573	41,031	41,607		3		3		41,610		1,962	1,962	395	09/25/2033	4FM
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R		03/01/2016.	Paydown		168,046	168,046	153,342	166,397		69		69		166,466		1,581	1,581	952	08/25/2033	1FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		03/01/2016.	Paydown		79,331	90,381	63,254	63,254				0		63,254		16,076	16,076	579	06/25/2036	1FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		03/01/2016.	Paydown		185,259	185,259	175,304	175,304		9,954		9,954		185,259			0	783	08/25/2036	1FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		03/25/2016.	Paydown		77,519	80,761	63,063	63,063				0		63,063		14,456	14,456	79	11/25/2036	1FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		02/01/2016.	Paydown		2	52,459	44,835	44,835				0		44,835		(44,834)	(44,834)	117	12/25/2035	2FM
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4		03/01/2016.	Paydown		244,626	244,626	235,624	242,294		2,332		2,332		244,626			0	1,721	09/25/2034	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3		03/01/2016.	Paydown		154,991	154,991	156,275	155,147		(156)		(156)		154,991			0	1,275	01/25/2035	1FM
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2		03/01/2016.	Paydown		231,042	231,042	214,074	226,315		51		51		226,366		4,676	4,676	1,930	09/25/2020	3FM

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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 Identification		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
466247	YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6		03/01/2016.	Paydown		42,594	42,594	41,888	42,116		477		477		42,594			0	189	11/25/2035	2FM
46625Y	P6 4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		01/01/2016.	Paydown		393,415	393,415	443,928	395,648		(2,234)		(2,234)		393,415			0	1,795	04/15/2043	1FM
46627M	AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		03/01/2016.	Paydown		67,846	91,097	82,657	82,657				0		82,657		(14,812)	(14,812)	895	12/25/2035	4FM
46627M	AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		03/01/2016.	Paydown		30,624	30,624	26,926	26,926				0		26,926		3,698	3,698	175	12/25/2035	1FM
46627M	EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		03/01/2016.	Paydown		128,726	145,178	120,344	120,344				0		120,344		8,382	8,382	1,294	03/25/2036	3FM
46628F	AF 8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		03/01/2016.	Paydown		473,305	473,305	493,346	473,312		(7)		(7)		473,305			0	5,317	04/15/2045	1FM
46629D	AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2		03/01/2016.	Paydown		107,901	113,373	79,668	79,668				0		79,668		28,233	28,233	544	01/25/2037	1FM
46629E	AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		03/01/2016.	Paydown		296,118	332,977	302,232	302,232				0		302,232		(6,114)	(6,114)	1,865	09/25/2036	1FM
46636D	AC 0	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		03/01/2016.	Paydown		4,691,275	4,691,275	4,774,616	4,690,462		813		813		4,691,275			0	32,022	07/15/2046	1FM
478366	AR 8	Johnson Controls Inc Sr Nt 5.500% 01/1		01/15/2016.	Maturity		11,500,000	11,500,000	12,450,015	11,506,862		(6,862)		(6,862)		11,500,000			0	316,250	01/15/2016	2FE
50177A	AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl		03/11/2016.	Paydown		20,303	20,303	20,379	20,302		1		1		20,303			0	215	07/15/2044	1FM
50180L	AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A		03/11/2016.	Paydown		424,951	424,951	436,432	426,610		(1,659)		(1,659)		424,951			0	3,518	04/15/2041	1FM
52108M	DJ 9	LB-UBS Comm Mtg Tr CMBS Ser 2006-C1 Cl A		01/11/2016.	Paydown		3,161,216	3,161,216	3,123,676	3,159,185		2,030		2,030		3,161,216			0	13,743	02/15/2031	1FM
52109R	BM 2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A		03/11/2016.	Paydown		55,055	55,055	55,433	55,081		(26)		(26)		55,055			0	570	09/15/2045	1FM
52465#	BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		03/10/2016.	Redemption 100.0000		143,156	143,156	155,243	144,790		(1,634)		(1,634)		143,156			0	1,562	04/10/2017	1
52465#	BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C		03/10/2016.	Redemption 100.0000		93,808	93,808	106,154	95,153		(1,345)		(1,345)		93,808			0	1,023	04/10/2017	1
52465#	BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		03/01/2016.	Redemption 100.0000		320,723	320,723	303,257	313,326		7,397		7,397		320,723			0	2,580	03/01/2023	1
52467@	AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		03/15/2016.	Redemption 100.0000		84,723	84,723	88,690	86,045		(1,322)		(1,322)		84,723			0	1,040	12/15/2021	1
52467@	AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		03/15/2016.	Redemption 100.0000		43,199	43,199	45,306	43,882		(683)		(683)		43,199			0	554	01/15/2021	4
52467@	BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		03/15/2016.	Redemption 100.0000		144,321	144,321	161,309	147,866		(3,545)		(3,545)		144,321			0	1,977	11/15/2018	5*
52518R	CD 6	Lehman Structured Sec Corp RMBS Ser 2005		03/28/2016.	Paydown		37,255	108,262	52,949	52,949				0		52,949		(15,695)	(15,695)	145	09/26/2045	1FM
542514	GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		03/25/2016.	Paydown		832,724	832,724	778,597	785,151		47,574		47,574		832,724			0	1,082	09/25/2034	1FM
55265K	F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4		03/01/2016.	Paydown		163,367	163,367	153,952	158,377		4,990		4,990		163,367			0	1,365	09/25/2033	1FM
55265K	QM 4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2		03/01/2016.	Paydown		70,624	70,624	72,213	71,317		(1)		(1)		71,316		(692)	(692)	660	02/25/2033	1FM
55265K	RQ 4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2		03/01/2016.	Paydown		64,048	64,048	63,467	63,798		249		249		64,048			0	501	03/25/2018	1FM
55265W	CA 9	Master Seasoned Securities Tr RMBS Ser 2		03/01/2016.	Paydown		7,556	7,556	7,806	7,775		(219)		(219)		7,556			0	54	08/25/2032	1FM
55275S	AC 4	MASTR Alternative Loans Tr RMBS Ser 2007		03/01/2016.	Paydown		458,683	458,683	459,869	459,553		(5)		(5)		459,548		(865)	(865)	4,635	10/25/2036	3FM
576434	2D 5	Master Asset Securitization Tr RMBS Ser		03/01/2016.	Paydown		679,093	683,125	523,175	523,175				0		523,175		155,918	155,918	4,941	03/25/2036	1FM
576434	A2 0	Master Asset Securitization Tr RMBS Ser		03/01/2016.	Paydown		85,382	85,382	86,236	85,625		(243)		(243)		85,382			0	656	01/25/2035	3FM
576434	J5 4	Master Asset Securitization Tr RMBS Ser		03/01/2016.	Paydown		100,950	100,950	102,748	101,331		(381)		(381)		100,950			0	586	03/25/2035	1FM
576434	N2 6	Master Asset Securitization Tr RMBS Ser		03/01/2016.	Paydown		514,096	514,096	505,461	508,558		2		2		508,560		5,537	5,537	3,096	04/25/2035	1FM
576434	UH 5	Master Asset Securitization Tr RMBS Ser		03/01/2016.	Paydown		81,496	81,496	81,496	81,496				0		81,496			0	617	08/25/2034	1FM
576434	WD 2	Master Asset Securitization Tr RMBS Ser		03/01/2016.	Paydown		226,892	226,892	228,665	226,495		397		397		226,892			0	3,096	09/25/2034	1FM
576434	YM 0	Master Asset Securitization Tr RMBS Ser		03/01/2016.	Paydown		203,276	203,276	194,262	196,274		7,002		7,002		203,276			0	1,177	12/25/2034	1FM
57643M	FN 9	Master Asset Securitization Tr RMBS Ser		03/01/2016.	Paydown		127,603	127,603	123,775	125,725		1,878		1,878		127,603			0	2,026	07/25/2034	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199		01/01/2016.	Paydown		2,228	2,228	2,249	2,229		(2)		(2)		2,228			0	13	08/25/2027	1FM
589929 RK 6	Merrill Lynch Mtg Investors RMBS Ser 199		02/01/2016.	Paydown		1,074	1,074	1,031	1,067				0		1,067		7	7	9	07/25/2027	1FM
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		03/01/2016.	Paydown		63,067	63,067	63,042	62,936		(10)		(10)		62,927		141	141	745	09/25/2032	1FM
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		03/01/2016.	Paydown		2,080	2,080	2,025	2,050		30		30		2,080			0	17	08/25/2036	1FM
59023B AE 4	Merrill Lynch Mortgage Tr CMBS Ser 2006-		03/01/2016.	Paydown		741,045	741,045	734,735	739,669		1,376		1,376		741,045			0	5,075	05/12/2039	1FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39		03/31/2016.	Redemption 100.0000		225,201	225,201	225,201	225,201				0		225,201			0	2,612	12/31/2039	2FE
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%		03/15/2016.	Paydown		31,003	31,003	31,002	31,003				0		31,003			0	288	07/15/2038	2AM
60662W AJ 1	Mitchell International Inc 1st Lien TL N		03/31/2016.	Redemption 100.0000		29,700	29,700	29,595			105		105		29,700			0	230	10/11/2020	4FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N		01/29/2016.	Tax Free Exchange		29,595	29,700	29,552	29,593		2		2		29,595			0		10/11/2020	4FE
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C		03/25/2016.	Paydown		355,655	355,655	333,426	336,767		18,887		18,887		355,655			0	820	09/25/2034	1FM
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2		03/01/2016.	Paydown		1,789,312	1,789,312	1,751,575	1,789,312				0		1,789,312			0	14,733	10/12/2052	1FM
617458 AC 8	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl		02/01/2016.	Paydown		1,544,771	1,544,771	1,582,968	1,543,273		1,498		1,498		1,544,771			0	6,875	09/15/2047	1FM
61745M 5J 8	Morgan Stanley Cap I CMBS Ser 2005-T19 C		03/01/2016.	Paydown		199,319	199,319	195,033	199,319				0		199,319			0	1,679	06/12/2047	1FM
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		03/01/2016.	Paydown		14,172	14,172	14,172	14,172				0		14,172			0	126	11/25/2018	1FM
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		03/01/2016.	Paydown		40,744	40,744	38,815	40,116		628		628		40,744			0	215	11/25/2033	1FM
61749M AV 1	Morgan Stanley Cap I CMBS Ser 2006-T23 C		03/01/2016.	Paydown		3,259,051	3,259,051	3,343,710	3,256,699		2,353		2,353		3,259,051			0	34,104	08/12/2041	1FM
61750C AF 4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C		03/01/2016.	Paydown		2,286,583	2,286,583	2,270,062	2,282,700		3,883		3,883		2,286,583			0	14,982	07/12/2044	1FM
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16		03/01/2016.	Paydown		142,995	142,995	143,779	142,881		114		114		142,995			0	1,829	12/12/2049	1FM
62474U AA 8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C		03/01/2016.	Paydown		203,191	203,191	32,791	32,791		170,400		170,400		203,191			0	2,342	05/24/2043	1AM
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2		03/15/2016.	Call 100.0000		72,804	72,804	72,804	72,804				0		72,804			0	644	09/15/2028	1
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B		01/15/2016.	Redemption 100.0000		55,946	55,946	55,946	55,946				0		55,946			0	1,958	01/15/2024	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld		03/15/2016.	Redemption 100.0000		173,649	173,649	176,962	174,556		(907)		(907)		173,649			0	1,608	01/15/2019	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		03/01/2016.	Paydown		2,357	2,357	2,357	2,353		5		5		2,357			0	22	11/25/2033	1FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-		03/01/2016.	Paydown		222,675	222,675	228,312	228,217		(5,542)		(5,542)		222,675			0	1,316	05/25/2054	1FE
65106A AM 5	New Castle Mortgage Sec Trust RMBS Ser 2		03/25/2016.	Paydown		1,918,884	1,918,884	1,640,646	1,869,281		49,603		49,603		1,918,884			0	2,180	03/25/2036	1FM
65473Q AU 7	NiSource Finance Corp Nt 10.750% 03/15/		03/15/2016.	Maturity		24,000,000	24,000,000	29,919,480	24,226,636		(226,636)		(226,636)		24,000,000			0	1,290,000	03/15/2016	2FE
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C		03/01/2016.	Paydown		15,029	15,029	15,043	14,998		31		31		15,029			0	166	08/25/2033	1FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		03/01/2016.	Paydown		38,580	38,580	38,580	38,479		102		102		38,580			0	348	03/25/2034	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		03/01/2016.	Paydown		8,487	8,487	8,420	8,445		41		41		8,487			0	136	07/25/2034	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		03/01/2016.	Paydown		59,743	59,743	63,179	62,148		(2,405)		(2,405)		59,743			0	409	10/25/2034	1FM
65535V HF 8	Nomura Asset Sec Corp RMBS Ser 2005-AP1		03/01/2016.	Paydown		254,228	254,228	249,064	254,228				0		254,228			0	2,187	02/25/2035	1FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1		03/01/2016.	Paydown		25,438	25,438	25,311	25,342		96		96		25,438			0	210	02/25/2035	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		03/25/2016.	Paydown		15,277	15,277	7,407	7,407		7,869		7,869		15,277			0	23	04/25/2036	1FM
68210* AC 7	Omega Leasing LLC Sr Nt 5.980% 07/12/1		01/12/2016.	Redemption 100.0000		95,692	95,692	95,692	95,692				0		95,692			0	1,431	07/12/2016	1
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-		03/25/2016.	Paydown		1,192,900	1,192,900	1,175,379	1,177,590		15,310		15,310		1,192,900			0	2,472	10/25/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		03/13/2016.	Redemption 100.0000		91,499	91,499	91,499	91,499				0		91,499			0	1,372	09/13/2027	1
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		03/13/2016.	Redemption 100.0000		275,149	275,149	275,149	275,149				0		275,149			0	4,127	09/13/2027	1
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt		03/31/2016.	Redemption 100.0000		179,673	179,673	180,993	179,957		(285)		(285)		179,673			0	2,650	12/31/2018	2
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1		03/01/2016.	Paydown		12,065	12,065	11,236	11,657				0		11,658		408	408	78	10/25/2033	1FM
74160M KW 1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1		03/01/2016.	Paydown		572,397	572,397	556,298	568,946		3,451		3,451		572,397			0	4,529	10/25/2035	1FM
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%		01/01/2016.	Redemption 100.0000		1,196,495	1,196,495	1,569,584	1,366,710		(170,215)		(170,215)		1,196,495			0	55,996	01/01/2021	1FE
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2		03/25/2016.	Paydown		181,189	181,189	180,963	181,045		145		145		181,189			0	341	05/25/2035	1FM
74927# AA 9	RB Investment Associates CTL 7.220% 12		03/15/2016.	Redemption 100.0000		35,593	35,593	35,593	35,593				0		35,593			0	429	09/15/2028	2
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5		03/01/2016.	Paydown		101,231	101,231	101,547	101,166		65		65		101,231			0	1,094	04/25/2035	3FM
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2		03/01/2016.	Paydown		179,277	212,395	212,926	212,616		(1)		(1)		212,614		(33,337)	(33,337)	2,361	01/25/2037	4FM
75114R AD 7	Residential Accredit Loans Inc RMBS Ser		03/25/2016.	Paydown		153,251	153,251	111,927	111,927				0		111,927		41,323	41,323	150	04/25/2036	1FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser		03/25/2016.	Paydown		298,543	298,543	255,863	255,863				0		255,863		42,680	42,680	245	08/25/2037	1FM
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser		02/01/2016.	Redemption 100.0000		280,863	280,863	309,727	284,493		(3,630)		(3,630)		280,863			0	9,128	08/01/2017	3AM
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser		03/25/2016.	Paydown		134,436	134,436	134,436	134,436				0		134,436			0	288	06/25/2032	1FM
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2		02/01/2016.	Paydown		314,690	314,690	314,690	314,041		(1)		(1)		314,040		650	650	1,526	11/25/2034	2FM
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2		03/01/2016.	Paydown		79,821	79,821	79,821	79,580		241		241		79,821			0	625	02/25/2035	1FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2		03/01/2016.	Paydown		7,854	7,854	6,892	7,579		275		275		7,854			0	69	05/25/2035	1FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser		03/25/2016.	Paydown		272,158	272,158	272,158	272,158				0		272,158			0	359	10/25/2031	1FM
760985 7F 2	Residential Asset Mtg Prod Inc RMBS Ser		03/01/2016.	Paydown		21,284	22,264	13,394	13,394				0		13,394		7,890	7,890	206	07/25/2034	1FM
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser		03/01/2016.	Paydown		25,701	25,701	25,701	25,641		60		60		25,701			0	150	01/25/2034	1FM
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser		03/01/2016.	Paydown		3,251	3,251	3,102	3,182		69		69		3,251			0	21	03/25/2033	1FM
760985 WP 2	Residential Asset Mtg Prod Inc RMBS Ser		03/01/2016.	Paydown		55,237	55,237	55,236	55,121		116		116		55,237			0	390	03/25/2033	1FM
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser		03/01/2016.	Paydown		10,611	10,611	10,610	10,585		26		26		10,611			0	85	09/25/2033	1FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser		03/01/2016.	Paydown		106,684	134,138	121,855	121,855				0		121,855		(15,172)	(15,172)	1,323	04/25/2035	1FM
76110H EU 9	Residential Accredit Loans Inc RMBS Ser		03/01/2016.	Paydown		26,962	26,962	26,811	26,835		128		128		26,962			0	269	06/25/2033	1FM
76110H UV 9	Residential Accredit Loans Inc RMBS Ser		03/01/2016.	Paydown		44,652	44,652	43,131	43,768		884		884		44,652			0	428	06/25/2034	1FM
76110H X9 5	Residential Accredit Loans Inc RMBS Ser		03/01/2016.	Paydown		612,791	612,791	621,025	612,000		791		791		612,791			0	6,663	03/25/2035	4FM
76110W MC 7	Residential Asset Sec Corp RMBS Ser 2001		03/01/2016.	Paydown		13,108	13,108	13,105	13,081		27		27		13,108			0	137	09/25/2031	1FM
76110W MF 0	Residential Asset Sec Corp RMBS Ser 2001		03/01/2016.	Paydown		6,134	6,134	3,261	3,261				0		3,261		2,873	2,873	97	09/25/2031	6FM
76110W RQ 1	Residential Asset Sec Corp RMBS Ser 2003		03/01/2016.	Paydown		59,313	59,313	59,281	59,177		136		136		59,313			0	400	05/25/2033	1FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser		03/01/2016.	Paydown		87,466	87,466	83,338	86,134		1,331		1,331		87,466			0	1,012	09/25/2034	1FM
76112B SV 3	Residential Asset Mtg Products RMBS Ser		03/01/2016.	Paydown		137,609	137,609	133,056	136,311		1,298		1,298		137,609			0	1,592	09/25/2034	1FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		03/01/2016.	Paydown		33,408	56,567	39,747	39,747				0		39,747		(6,338)	(6,338)	470	06/25/2036	1FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		03/01/2016.	Paydown		45,334	60,852	44,532	44,532				0		44,532		803	803	533	09/25/2037	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		03/01/2016.	Paydown		285,916	330,847	301,369	301,369				0		301,369		(15,453)	(15,453)	2,926	05/25/2037	3FM
761713 AF 3	Reynolds American Inc Co Gtd Nt 7.750%		03/05/2016.	Call 114.2861		28,246,944	24,716,000	27,786,602	25,762,758		2,484,186		2,484,186		28,246,944			0	500,156	06/01/2018	2FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		03/01/2016.	Paydown		300,222	361,350	312,796	312,698				0		312,698		(12,476)	(12,476)	4,151	06/25/2037	4FM
771196 AS 1	Roche Hldgs Inc Co Gtd Nt 6.000% 03/01		03/24/2016.	Call 112.7570		11,286,976	10,010,000	10,613,703	10,241,434		1,045,542		1,045,542		11,286,976			0	338,672	03/01/2019	1FE
77519@ AC 4	Rogers Group Inc Sr Nt 7.330% 03/01/16		03/01/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	183,250	03/01/2016	2
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		03/01/2016.	Redemption 100.0000		183,985	183,985	193,055	188,347		(4,362)		(4,362)		183,985			0	2,166	11/01/2026	2
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3		02/21/2016.	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	11,450	02/21/2032	2
785778 HD 6	SACO I Tr RMBS Ser 2005-6 Cl A 1.013%		01/25/2016.	Paydown		23,662	23,662	22,852	22,852		811		811		23,662			0	18	09/25/2035	1FM
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		03/01/2016.	Paydown		667	667	673	664				0		664		3	3	7	06/25/2028	1FM
805564 HJ 3	Saxon Asset Securities Tr RMBS Ser 2000-		01/01/2016.	Paydown		47,496	47,496	48,320	47,496				0		47,496			0	251	01/25/2032	1FM
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-		03/01/2016.	Paydown		157,864	157,864	157,856	157,536		328		328		157,864			0	1,353	06/25/2032	1FM
81441P CE 9	Security Natl Mtg Loan Tr RMBS Ser 2005-		03/01/2016.	Paydown		54,158	54,158	54,150	54,158				0		54,158			0	410	02/25/2035	1FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		03/01/2016.	Paydown		182,101	182,101	171,650	171,650		10,451		10,451		182,101			0	738	02/20/2047	2FM
82454N AA 6	Shiloh Texas Properties Ltd CTL 6.232%		02/15/2016.	Redemption 100.0000		312,222	312,222	330,912	319,066		(6,843)		(6,843)		312,222			0	9,729	02/15/2020	1
82454N AB 4	Shiloh Texas Properties Ltd CTL Ser B		02/15/2016.	Redemption 100.0000		78,930	78,930	78,930	78,930				0		78,930			0	2,072	02/15/2020	1
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-		02/01/2016.	Paydown		8,588	8,588	8,693	8,633		(45)		(45)		8,588			0	93	03/25/2030	1FM
844741 AM 0	Southwest Airlines Co ABS PTC Ser A4 9		01/01/2016.	Redemption 100.0000		11,101	11,101	13,948	11,146		(45)		(45)		11,101			0	508	07/01/2016	1FE
844741 AS 7	Southwest Airlines Co ABS PTC Ser 1995-A		01/01/2016.	Redemption 100.0000		1,184,366	1,184,366	1,343,215	1,197,787		(13,421)		(13,421)		1,184,366			0	45,243	01/01/2018	1FE
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser		03/01/2016.	Paydown		43,577	43,577	32,762	32,762		10,815		10,815		43,577			0	285	02/25/2037	5FM
84762L AR 6	Spectrum Brands Inc Sr Nt 6.125% 12/15		01/28/2016.	Barclays Capital		1,563,750	1,500,000	1,556,250	1,553,291		(497)		(497)		1,552,795		10,956	10,956	11,280	12/15/2024	4FE
84762L AT 2	Spectrum Brands Inc Sr Nt 5.750% 07/15		01/29/2016.	Various		9,481,250	9,250,000	9,668,125	9,656,228		(3,639)		(3,639)		9,652,589		(171,339)	(171,339)	370,356	07/15/2025	4FE
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd		01/15/2016.	Redemption 100.0000		51,790	51,790	51,790	51,790				0		51,790			0	1,789	01/15/2019	1
85231C AB 1	St Louis Fed Office Bldg Tr CTL GSA Gtd		03/15/2016.	Redemption 100.0000		105,895	105,895	105,895	105,895				0		105,895			0	932	01/13/2019	1
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2016.	Redemption 100.0000		1,556,560	1,556,560	1,556,560	1,556,560				0		1,556,560			0	53,234	01/31/2019	2
861832 A# 0	Stonehenge Cap Fund NY LLC ABS Sr Struct		03/15/2016.	Redemption 100.0000		10,145	10,145	10,145	10,145				0		10,145			0	214	12/15/2016	1FE
863576 AC 8	Structured Asset Sec Corp RMBS Ser 2005-		03/01/2016.	Paydown		82,251	82,251	82,858	82,325		(74)		(74)		82,251			0	673	04/25/2035	3FM
863576 BF 0	Structured Asset Sec Corp RMBS Ser 2005-		03/01/2016.	Paydown		87,030	87,030	87,560	87,203		(1)		(1)		87,202		(173)	(173)	577	05/25/2035	1FM
863576 CJ 1	Structured Asset Sec Corp RMBS Ser 2005-		03/01/2016.	Paydown		279,441	279,441	272,895	275,323		4,118		4,118		279,441			0	2,469	05/25/2035	1FM
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004		03/01/2016.	Paydown		30,452	30,452	30,714	30,567		(115)		(115)		30,452			0	164	10/25/2034	1FM
86359A QK 2	Structured Asset Sec Corp RMBS Ser 2003-		03/01/2016.	Paydown		45,915	45,915	45,886	45,840		75		75		45,915			0	387	04/25/2033	1FM
86359B 5U 1	Structured Asset Sec Corp RMBS Ser 2005-		03/01/2016.	Paydown		68,962	68,962	61,601	61,433				0		61,433		7,529	7,529	567	03/25/2035	4FM
86359B G3 9	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2016.	Paydown		69,338	69,338	69,306	69,162		176		176		69,338			0	473	10/25/2034	1FM
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2016.	Paydown		16,624	16,624	16,622	16,606		18		18		16,624			0	138	03/25/2034	1FM
86359B MK 4	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2016.	Paydown		38,294	38,294	37,026	37,267		1,027		1,027		38,294			0	350	03/25/2034	5FM
86359B WR 8	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2016.	Paydown		81,899	81,899	82,436	81,960		(61)		(61)		81,899			0	386	07/25/2034	1FM
86359B XL 0	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2016.	Paydown		51,502	51,502	50,338	50,595		907		907		51,502			0	374	08/25/2034	1FM
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2016.	Paydown		51,622	51,622	51,606	51,496		125		125		51,622			0	564	09/25/2034	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359B ZS 3	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2016.	Paydown		407,408	407,408	413,264	409,886		(2,479)		(2,479)		407,408			0	4,380	09/25/2034	1FM
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-		03/01/2016.	Paydown		104,989	104,989	106,121	105,282		(293)		(293)		104,989			0	1,123	06/25/2035	3FM
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-		03/01/2016.	Paydown		39,613	39,613	39,729	39,557		56		56		39,613			0	212	12/25/2034	3FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		03/01/2016.	Paydown			240,514	167,134	167,134				0		167,134		(167,134)	(167,134)	913	11/25/2036	1FM
86363A AA 5	Structured Asset Sec Corp RMBS Ser 2006-		03/25/2016.	Paydown		29,537	29,537	5,855	5,855		23,683		23,683		29,537			0	12	01/25/2037	1FM
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		03/10/2016.	Paydown		3,025,832	3,025,832	3,128,121	3,027,733		(1,901)		(1,901)		3,025,832			0	29,640	08/15/2039	1FM
87875U AJ 1	Teco Finance Inc Co Gtd Nt 4.000% 03/1		03/15/2016.	Maturity		5,000,000	5,000,000	4,993,400	4,999,751		249		249		5,000,000			0	100,000	03/15/2016	2FE
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		03/30/2016.	Redemption 100.0000		172,243	172,243	172,243	172,243				0		172,243			0	2,637	03/30/2023	2FE
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/		03/30/2016.	Redemption 100.0000		419,046	419,046	419,046	419,046				0		419,046			0	12,048	09/30/2039	2FE
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200		03/12/2016.	Paydown		99,937	99,937	99,937	99,937				0		99,937			0	941	10/12/2026	1FE
90131H BU 8	21st Century Fox America Sr Nt 3.700%		01/15/2016.	Tax Free Exchange		5,985,926	6,000,000	5,985,660	5,985,883		43		43		5,985,926			0	51,800	10/15/2025	2FE
90211E AF 2	Asset Backed Funding Ctf RMBS Ser 01-AQ1		03/01/2016.	Paydown		32,253	32,253	32,192	32,171		82		82		32,253			0	337	11/20/2030	1FM
90216# AA 5	Oakbrook Properties LLC CTL 8.620% 09/		03/15/2016.	Redemption 100.0000		88,775	88,775	88,775	88,775				0		88,775			0	658	09/15/2018	1
90332U AB 9	US Airways Pass-Thru Tr ABS Ser 1998-1B		02/09/2016.	Redemption 100.0000		666,483	666,483	673,148	671,027		(4,544)		(4,544)		666,483			0	24,493	07/30/2019	3FE
90332U AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser		01/20/2016.	Redemption 100.0000		462,803	462,803	489,414	479,837		(17,035)		(17,035)		462,803			0	20,849	01/20/2019	3FE
90781# AH 5	Union Pacific RR ABS PTC Ser 2009-2 4		02/27/2016.	Redemption 99.9981		1,192,389	1,192,412	1,192,412	1,192,412		(23)		(23)		1,192,389			0	24,385	08/27/2017	1
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1 6		01/27/2016.	Redemption 100.0000		600,098	600,098	609,262	604,114		(4,016)		(4,016)		600,098			0	19,893	01/27/2022	1FE
907833 AH 0	Union Pacific RR ABS PTC Ser 1999-A 7		01/02/2016.	Redemption 100.0000		37,438	37,438	37,438	37,438				0		37,438			0	1,423	01/02/2020	1FE
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1 8		01/10/2016.	Redemption 100.0000		240,233	240,233	251,073	243,721		(3,488)		(3,488)		240,233			0	9,609	01/10/2021	1FE
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5		01/02/2016.	Redemption 100.0000		235,179	235,179	233,311	234,208		971		971		235,179			0	5,976	01/02/2029	1
91530# AA 2	UPenn Building Lease Fin Trust CTL 5.6		03/15/2016.	Redemption 100.0000		117,048	117,048	117,048	117,048				0		117,048			0	1,104	10/15/2024	1
91736# AA 4	United States of America BIA CTL GSA Gtd		03/15/2016.	Redemption 100.0000		379,653	379,653	377,021	378,462		1,191		1,191		379,653			0	10,877	03/15/2024	1
91736# AB 2	United States of America BIA CTL GSA Gtd		03/15/2016.	Redemption 100.0000		54,451	54,451	54,451	54,451				0		54,451			0	1,634	03/15/2024	1
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		03/15/2016.	Redemption 100.0000		1,167,331	1,167,331	1,163,883	1,166,453		878		878		1,167,331			0	9,164	11/15/2018	1
91740# AA 8	United States of America BIA-2 CTL Alber		03/15/2016.	Redemption 100.0000		387,139	387,139	387,139	387,139				0		387,139			0	3,722	10/15/2025	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls		03/15/2016.	Redemption 100.0000		161,065	161,065	161,065	161,065				0		161,065			0	1,452	12/15/2026	1
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T		03/15/2016.	Redemption 100.0000		125,267	125,267	125,267	125,267				0		125,267			0	1,175	07/15/2031	1
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%		03/14/2016.	Redemption 100.0000		203,794	203,794	203,794	203,794				0		203,794			0	1,684	10/14/2031	1
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17		03/15/2016.	Redemption 100.0000		14,046	14,046	14,046	14,046				0		14,046			0	98	04/15/2032	1
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22		03/15/2016.	Redemption 100.0000		45,592	45,592	45,592	45,592				0		45,592			0	505	04/15/2022	2
929227 N8 5	Washington Mutual Mtg RMBS Ser 2003-S2 C		03/01/2016.	Paydown		42,188	42,188	41,028	41,874		314		314		42,188			0	389	05/25/2018	1FM
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		03/01/2016.	Paydown		238,820	238,820	235,294	236,678		2,142		2,142		238,820			0	1,008	10/25/2033	1FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1		03/01/2016.	Paydown		62,754	62,754	59,930	61,163		1,591		1,591		62,754			0	613	06/25/2034	1FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2		03/01/2016.	Paydown		230,261	230,261	217,645	217,645				0		217,645		12,616	12,616	683	11/25/2036	1FM
92979F AD 2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-		03/01/2016.	Paydown		163,075	163,075	173,468	165,993		(2,918)		(2,918)		163,075			0	1,590	05/15/2046	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl		03/01/2016.	Paydown		428,207	429,123	357,015	357,015				0		357,015		71,192	71,192	1,688	03/25/2037	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		03/01/2016.	Paydown		29,235	29,384	26,963	26,963				0		26,963		2,272	2,272	106	11/25/2036	1FM
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		456,576	456,576	459,786	458,551		(1,976)		(1,976)		456,576			0	3,905	03/25/2035	2FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		17,045	17,045	17,195	17,090		(44)		(44)		17,045			0	159	03/25/2035	4FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		671,059	671,059	670,553	670,553		506		506		671,059			0	6,913	04/25/2035	3FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		491,344	491,344	487,451	487,451		3,892		3,892		491,344			0	4,698	05/25/2035	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		400,647	400,647	402,021	401,551		(904)		(904)		400,647			0	3,710	06/25/2035	3FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		79,499	79,499	79,710	79,403		96		96		79,499			0	737	06/25/2035	3FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200		03/01/2016.	Paydown		44,758	90,659	71,351	71,351				0		71,351		(26,594)	(26,594)	670	05/25/2036	1FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		278,066	298,274	265,441	265,441				0		265,441		12,625	12,625	2,559	08/25/2035	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		22,057	24,537	24,736	24,660				0		24,660		(2,603)	(2,603)	245	10/25/2035	3FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		25,174	34,276	33,820	33,894				0		33,895		(8,721)	(8,721)	350	01/25/2036	4FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2016.	Paydown		435,336	546,628	457,664	457,664				0		457,664		(22,329)	(22,329)	4,539	02/25/2036	1FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200		03/01/2016.	Paydown		30,852	34,588	33,377	33,364				0		33,364		(2,513)	(2,513)	309	11/25/2034	1FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200		03/01/2016.	Paydown		229,420	229,420	157,447	157,447		71,973		71,973		229,420			0	1,044	09/25/2036	1FM
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		03/01/2016.	Redemption 100.0000		14,291	14,291	14,291	14,291				0		14,291			0	159	08/01/2027	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		03/15/2016.	Redemption 100.0000		90,521	90,521	94,775	93,327		(2,806)		(2,806)		90,521			0	1,077	05/15/2032	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		03/10/2016.	Redemption 100.0000		24,250	24,250	24,250	24,250				0		24,250			0	269	10/10/2024	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		03/01/2016.	Redemption 100.0000		150,239	150,239	150,239	150,239				0		150,239			0	1,664	11/01/2022	2
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004		03/01/2016.	Paydown		214,889	214,889	209,871	210,768		4,121		4,121		214,889			0	1,699	04/25/2034	1FM
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2016.	Paydown		771,280	771,280	664,024	704,058		67,223		67,223		771,280			0	4,426	10/25/2035	1FM
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2016.	Paydown		120,676	120,676	124,334	124,168		(3,492)		(3,492)		120,676			0	548	06/25/2035	1FM
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2016.	Paydown		335,233	335,233	334,709	334,316		917		917		335,233			0	2,913	04/25/2035	1FM
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2016.	Paydown		211,402	211,402	214,573	212,416		(1,014)		(1,014)		211,402			0	1,861	05/25/2035	1FM
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2016.	Paydown		774,938	774,938	736,676	744,868		30,071		30,071		774,938			0	7,867	04/25/2036	1FM
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7		03/25/2016.	Redemption 100.0000		177,170	177,170	200,143	184,447		(7,277)		(7,277)		177,170			0	2,437	01/25/2023	2
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6		03/15/2016.	Redemption 100.0000		30,755	30,755	30,755	30,755				0		30,755			0	329	01/15/2032	2
97181# BU 6	Wilmington Tr Co ABS Nt Ser A-Minerals P		01/01/2016.	Redemption 100.0000		18,488	18,488	18,488	18,488				0		18,488			0	695	07/01/2017	1
97181# CS 0	Wilmington Tr Co ABS Lease Nt Ser B-Poly		01/01/2016.	Redemption 100.0000		66,993	66,993	66,993	66,993				0		66,993			0	2,670	01/01/2017	1
97181# CY 7	Wilmington Tr Co ABS Lease Nt-Polymers		01/01/2016.	Redemption 100.0000		74,179	74,179	74,179	74,179				0		74,179			0	2,971	07/01/2018	1
983024 AJ 9	Wyeth Nt 5.500% 02/15/16		02/15/2016.	Maturity		10,000,000	10,000,000	10,817,940	10,059,638		(59,638)		(59,638)		10,000,000			0	275,000	02/15/2016	1FE
984121 BP 7	Xerox Corp Sr Nt 6.400% 03/15/16		03/15/2016.	Maturity		15,000,000	15,000,000	16,629,150	15,060,974		(60,974)		(60,974)		15,000,000			0	480,000	03/15/2016	2FE
064149 D8 7	Bank of Nova Scotia Sr Nt 2.900% 03/29	I	03/29/2016.	Maturity		10,000,000	10,000,000	9,983,400	9,999,144		856		856		10,000,000			0	145,000	03/29/2016	1FE
066800 AA 1	Banro Corporation 2nd Lien Nt 10.000% 0	A	02/25/2016.	Direct		282,000	375,000	257,496	291,181		9,908		9,908		301,089		(19,089)	(19,089)	18,904	03/01/2017	5
496902 AJ 6	Kinross Gold Corp Sr Nt 5.125% 09/01/2	I	03/17/2016.	Morgan Stanley & Co Inc		17,386,750	19,650,000	19,492,465	19,545,320		3,055		3,055		19,548,375		(2,161,625)	(2,161,625)	531,626	09/01/2021	3FE
878742 AE 5	Teck Cominco Ltd Nt 6.125% 10/01/35	I	03/08/2016.	Various		6,096,900	10,580,000	11,060,676	11,007,315		(2,189)		(2,189)		11,005,126		(4,908,226)	(4,908,226)	285,163	10/01/2035	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
878742 AV 7	Teck Cominco Ltd Co Gtd Nt 4.750% 01/1	I	01/27/2016.	Various		2,863,688	6,000,000	6,205,200	6,127,474		(1,302)		(1,302)		6,126,172		(3,262,484)	(3,262,484)	150,674	01/15/2022	3FE
878742 AZ 8	Teck Cominco Ltd Sr Nt 5.400% 02/01/43	I	02/26/2016.	Goldman Sachs & Company		1,560,000	3,000,000	2,994,240	2,994,482		15		15		2,994,497		(1,434,497)	(1,434,497)	94,950	02/01/2043	3FE
000000 00 0	Axtel SAB de CV 1st Lien Nt 9.000% 01/	F	01/13/2016.	Direct		224,675	215,000	219,838	219,589		(56)		(56)		219,532		5,143	5,143	9,084	01/31/2020	4FE
000000 00 0	Axtel SAB de CV 1st Lien Nt 9.000% 01/	F	02/19/2016.	Call 106.7500		1,264,988	1,185,000	1,221,045	1,220,232		44,755		44,755		1,264,988			0	58,954	01/31/2020	4FE
000000 00 0	Avianca Holdings SA Sr Nt 8.375% 05/10	F	02/03/2016.	Direct		68,850	85,000	64,813			163		163		64,975		3,875	3,875	1,740	05/10/2020	4FE
055450 AG 5	BHP Fin USA Deb 7.250% 03/01/16	R	03/01/2016.	Maturity		4,000,000	4,000,000	4,043,360	4,000,675		(675)		(675)		4,000,000			0	145,000	03/01/2016	1FE
12657@ AA 7	Calittum I CTL Nt 4.130% 04/01/27	R	01/01/2016.	Redemption 100.0000		277,713	277,713	277,713	277,713				0		277,713			0	2,867	04/01/2027	1
449786 AL 6	Ing Bank NV Sr Nt 4.000% 03/15/16	R	03/15/2016.	Maturity		25,000,000	25,000,000	24,986,500	24,999,401		599		599		25,000,000			0	500,000	03/15/2016	1FE
71645W AR 2	Petrobras Intl Fin Co Sr Nt 5.375% 01/	R	02/24/2016.	Various		4,906,250	6,650,000	7,174,951	7,009,999		(7,782)		(7,782)		7,002,217		(2,095,967)	(2,095,967)	196,411	01/27/2021	3FE
74041A AA 1	Preferred Term Sec XIII LBASS Flt Rt Nt	R	03/24/2016.	Paydown		84,916	84,916	65,810	68,018		16,898		16,898		84,916			0	231	03/24/2034	1FE
74041W AA 3	Preferred Term Sec XI LBASS Sec Nt 1.2	R	03/24/2016.	Paydown		130,347	130,347	97,760	101,526		28,821		28,821		130,347			0	387	09/24/2033	1FE
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl	R	03/23/2016.	Paydown		98,040	98,040				98,040		98,040		98,040			0	497	06/23/2035	6FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt	R	03/22/2016.	Paydown		3,593	3,593	2,156	2,315		1,279		1,279		3,593			0	8	12/22/2035	1FE
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	R	03/22/2016.	Redemption 100.0000		143,058	143,058	143,058	143,058				0		143,058			0	312	03/22/2038	1FE
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl	R	03/22/2016.	Paydown		5,832	5,832	5,832	5,832				0		5,832			0	13	09/22/2036	1FE
74042T AC 5	Preferred Term Sec Ltd XXVII LBASS Nt Cl	R	03/22/2016.	Paydown		5,689	5,689	5,100	732		4,956		4,956		5,689			0	15	12/22/2037	1AM
74042W AD 6	Preferred Term Sec Ltd XVIII LBASS Nt Cl	R	03/23/2016.	Paydown		90,905	90,905	40,800		40,800	50,106		90,906		90,905			0	428	09/23/2035	6FE
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	R	03/22/2016.	Paydown		12,377	12,377	11,798	11,946		431		431		12,377			0	26	12/22/2036	1FE
74137W AA 8	Preferred Term Sec Ltd V ABS Combo Nt PT	R	02/10/2016.	Direct			61,371						0					0		04/03/2032	6*
91911T AH 6	Vale Overseas Ltd Nt 6.875% 11/21/36	R	01/29/2016.	Direct		163,442	247,000	238,973	239,113		10		10		239,123		(75,681)	(75,681)	2,919	11/21/2036	2FE
984245 AM 2	YPF Sociedad Anonima Sr Nt 8.500% 03/2	F	03/22/2016.	Direct		125,156	125,000	125,000					0		125,000		156	156		03/23/2021	5FE
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	03/01/2016.	Redemption 100.0000		351,435	351,435	351,435	351,435				0		351,435			0	4,261	03/01/2019	1
G24524 AH 6	Country Garden Hldg Co Sr Nt 7.250% 04	F	03/04/2016.	Direct		1,215,675	1,175,000	1,210,375	1,206,055		(629)		(629)		1,205,426		10,249	10,249	29,065	04/04/2021	3FE
G6843# AD 9	P&O Princess Cruises Plc Sr Nt Ser D 7	F	02/16/2016.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	70,900	02/16/2016	2
L6388F AL 6	Millicom Intl Cellular Sr Nt 6.625% 10	F	03/01/2016.	Direct		1,092,500	1,150,000	1,230,500	1,218,744		(2,830)		(2,830)		1,215,915		(123,415)	(123,415)	29,205	10/15/2021	3FE
L7601F AC 5	Pinnacle Acquistion (Paradigm) Term Ln C	R	03/31/2016.	Redemption 100.0000		3,815	3,815	3,763	3,784		31		31		3,815			0	46	07/30/2019	4FE
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	R	03/15/2016.	Redemption 100.0000		209,600	209,600	209,600	209,600				0		209,600			0	2,882	09/15/2027	3FE
N3386# AN 9	Fugro NV Sr Nt Ser B 5.780% 08/17/21	F	01/27/2016.	Call 114.2576		3,864,324	3,382,115	2,719,983	2,723,610		1,140,714		1,140,714		3,864,324			0	84,208	08/17/2021	3
P2R35N AA 6	Cia Latino Americana Sr Mt Nt Ser E 11	F	02/11/2016.	Direct		93,980	100,000	90,500	91,668		211		211		91,880		2,100	2,100	3,865	10/15/2019	5FE
P989MJ AY 7	YPF Sociedad Anonima Sr Nt 8.750% 04/0	F	03/22/2016.	Direct		64,088	65,000	66,755	66,625		(27)		(27)		66,598		(2,511)	(2,511)	2,705	04/04/2024	5FE
Q2594# AA 4	Coca-Cola Amatil Ltd Sr Nt 5.200% 03/1	F	03/10/2016.	Maturity		20,000,000	20,000,000	20,925,315	20,018,684		(18,684)		(18,684)		20,000,000			0	520,000	03/10/2016	2FE
3899999. Total Bonds - Industrial and Miscellaneous						650,824,102	674,110,827	691,017,796	666,545,932	190,263	8,752,900	0	8,943,163	0	684,212,768	0	(33,388,669)	(33,388,669)	13,960,537	XXX	XXX
8399997. Total Bonds - Part 4						731,423,864	754,353,714	763,204,175	747,280,999	190,263	8,033,937	0	8,224,200	0	764,390,066	0	(32,966,205)	(32,966,205)	14,533,440	XXX	XXX
8399999. Total Bonds						731,423,864	754,353,714	763,204,175	747,280,999	190,263	8,033,937	0	8,224,200	0	764,390,066	0	(32,966,205)	(32,966,205)	14,533,440	XXX	XXX

Common Stocks - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55303C 2# 7	MGM Com	.	03/28/2016.	Morgan/JP/Securities - Bonds	25,039.000	1,727,691	XXX	614,439	1,915,484	(1,301,045)			(1,301,045)		614,439		1,113,252	1,113,252		XXX	A
9099999. Total Common Stocks - Industrial and Miscellaneous						1,727,691	XXX	614,439	1,915,484	(1,301,045)	0	0	(1,301,045)	0	614,439	0	1,113,252	1,113,252	0	XXX	XXX
9799997 Total Common Stocks - Part 4						1,727,691	XXX	614,439	1,915,484	(1,301,045)	0	0	(1,301,045)	0	614,439	0	1,113,252	1,113,252	0	XXX	XXX
9799999. Total Common Stocks						1,727,691	XXX	614,439	1,915,484	(1,301,045)	0	0	(1,301,045)	0	614,439	0	1,113,252	1,113,252	0	XXX	XXX
9899999. Total Preferred and Common Stocks						1,727,691	XXX	614,439	1,915,484	(1,301,045)	0	0	(1,301,045)	0	614,439	0	1,113,252	1,113,252	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						733,151,555	XXX	763,818,614	749,196,483	(1,110,782)	8,033,937	0	6,923,155	0	765,004,505	0	(31,852,953)	(31,852,953)	14,533,440	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.07/16/2015	.06/30/2016		7,926,518	2,110.2400	132,106			70,375		70,375	(24,420)						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.07/16/2015	.06/30/2016		4,105,536	2,080.1400	129,965			72,556		72,556	(22,881)						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.07/16/2015	.06/30/2016		70,126,670	2,063.1100	1,604,081			1,168,080		1,168,080	(114,803)						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT(	.10/26/2015	.09/30/2016		6,487,048	1,953.6300	454,340			434,220		434,220	3,165						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT(	.10/26/2015	.09/30/2016		68,753,050	1,920.0300	1,634,927			1,728,628		1,728,628	133,406						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT(	.01/20/2016	.12/30/2016		6,614,093	2,062.1000		69,393		132,833		132,833	63,441						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT(	.01/20/2016	.12/30/2016		5,482,060	2,008.5200		124,932		237,430		237,430	112,498						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT(	.01/20/2016	.12/30/2016		79,529,177	2,043.9400		847,131		1,553,847		1,553,847	706,716						003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											3,955,419	1,041,456	0	5,397,971	XXX	5,397,971	857,122	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	.04/04/2011	.03/31/2021		240,000,000	1.0000	23,529,639			27,692,453		27,692,453	3,158,198						003
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	.04/04/2011	.03/31/2021		75,000,000	1.0000	4,636,013												003
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	.04/04/2011	.03/31/2021		82,500,000	1.0000	5,939,423												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.04/27/2011	.03/31/2021		122,622,998	1.0000	13,628,802			35,253,723		35,253,723	3,775,659						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.04/27/2011	.03/31/2021		119,849,732	1.0000	5,972,229												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.04/27/2011	.03/31/2021		31,279,731	1.0000	2,085,904												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.04/27/2011	.03/31/2021		260,318,441	1.0000	12,503,785												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.04/27/2011	.03/31/2021		40,050,902	1.0000	1,478,291												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.04/27/2011	.03/31/2021		164,622,464	1.0000	7,546,789												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.04/27/2011	.03/31/2021		30,036,006	1.0000	1,779,915												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.05/13/2011	.03/31/2021		99,600,000	1.0000	12,141,961			41,435,436		41,435,436	4,625,200						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.05/13/2011	.03/31/2021		157,630,000	1.0000	9,414,357												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.05/13/2011	.03/31/2021		116,930,000	1.0000	7,728,512			(0)									003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.05/13/2011	.03/31/2021	.....	.110,990,000	.....1.0000	...11,546,029	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	.05/13/2011	.03/31/2021	.....	...55,870,000	.....1.0000	3,725,128	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...43,645,957	.....1.0000	4,228,307	.....	.....	61,959,254	...	.61,959,254	...7,347,889	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...47,912,468	.....1.0000	5,488,732	.....	.....	.....(0)	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...45,674,171	.....1.0000	5,961,884	.....	.....	.....(0)	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...50,747,167	.....1.0000	6,072,754	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...48,278,459	.....1.0000	5,315,245	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...49,588,299	.....1.0000	5,346,550	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...64,638,405	.....1.0000	8,407,578	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...68,336,862	.....1.0000	5,777,960	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/02/2011	.03/31/2021	.....	...49,630,385	.....1.0000	7,415,419	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.06/22/2011	.03/31/2021	.....	...33,225,387	.....1.0000	4,684,979	.....	.....	20,910,265	...	.20,910,265	...1,943,536	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.06/22/2011	.03/31/2021	.....	...28,619,692	.....1.0000	5,961,567	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.06/22/2011	.03/31/2021	.....	...62,714,088	.....1.0000	5,653,395	.....	.....	0	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.06/22/2011	.03/31/2021	.....	...40,484,257	.....1.0000	8,250,100	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/22/2011	.03/31/2021	.....	...33,225,387	.....1.0000	4,610,839	.....	.....	20,883,355	...	.20,883,355	...2,217,400	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/22/2011	.03/31/2021	.....	...28,619,692	.....1.0000	5,590,815	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/22/2011	.03/31/2021	.....	...62,714,088	.....1.0000	5,827,164	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/22/2011	.03/31/2021	.....	...40,484,257	.....1.0000	8,334,396	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.07/19/2011	.06/30/2021	.....	...72,843,370	.....1.0000	9,191,959	.....	.....	25,329,789	...	.25,329,789	...2,358,762	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.07/19/2011	.06/30/2021	.....	...43,007,665	.....1.0000	9,487,323	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.07/19/2011	.06/30/2021	.....	...38,997,497	.....1.0000	9,640,212	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.07/19/2011	.06/30/2021	.....	...72,843,370	.....1.0000	9,184,831	.....	.....	25,793,628	...	.25,793,628	...2,388,357	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.07/19/2011	.06/30/2021	.....	...43,007,665	.....1.0000	9,494,889	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.07/19/2011	.06/30/2021	.....	...38,997,497	.....1.0000	9,642,906	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.08/17/2011	.06/30/2021	.....	.205,889,663	.....1.0000	...31,743,840	.....	.....	27,195,863	...	.27,195,863	...2,434,723	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.08/17/2011	.06/30/2021	.....	.106,762,129	.....1.0000	...16,184,140	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.08/31/2011	.06/30/2021	.....	.297,752,595	.....1.0000	...50,559,502	.....	.....	43,618,160	...	.43,618,160	...5,368,366	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.08/31/2011	.06/30/2021	.....	...50,065,794	.....1.0000	6,742,054	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.09/09/2011	.06/30/2021	.....	.169,154,517	.....1.0000	...39,940,499	.....	.....	34,629,413	...	.34,629,413	...3,810,465	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Sellback Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.09/21/2011	.06/30/2021	.....	.169,154,517	.....1.0000	...43,579,969	.....	.....	26,733,022	...	.26,733,022	...2,819,775	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Sellback Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.09/21/2011	.06/30/2021	.....	...74,998,750	.....1.0000	...19,322,234	.....	.....	16,669,963	...	.16,669,963	...1,250,215	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Sellback Options SAPINDE$X	VAGLB Market Risk Capital Hedge..	N/A.....	Equity/Index	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.05/12/2014	.04/12/2016	.....	.356,028,119	...1,920.0300	...21,955,534	.....	.....	15,171	...	15,171	..(2,984,691)	.....	.....	.....	.....	.....	003.....
S&P 500 Index PUT Options SAPINDE$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.07/27/2006	.06/30/2016	.....	3,660,158	...1,264.3900	263,778	.....	.....	1,174	...	1,174	.....(7,785)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT Options BASKET$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.07/27/2006	.06/30/2016	.....	2,287,125	...1,609.3200	218,828	.....	.....	4,570	...	4,570	.....(12,018)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.07/27/2006	.06/30/2016	.....	5,063,348	...1,425.9500	344,920	.....	.....	1,339	...	1,339	.....(8,693)	.....	.....	.....	.....	.....	003.....
S&P 500 Index PUT Options SAPINDE$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.10/16/2006	.09/30/2016	.....	3,328,540	...1,259.3100	197,039	.....	.....	5,578	...	5,578	.....(9,063)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT Options BASKET$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.10/16/2006	.09/30/2016	.....	2,355,578	...1,633.2500	206,599	.....	.....	19,031	...	19,031	.....(14,063)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.10/16/2006	.09/30/2016	.....	3,045,321	...1,440.1000	189,774	.....	.....	6,035	...	6,035	.....(7,905)	.....	.....	.....	.....	.....	003.....
S&P 500 Index PUT Options SAPINDE$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/23/2007	.12/30/2016	.....	2,501,080	...1,354.7500	166,355	.....	.....	13,914	...	13,914	.....(11,284)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT Options BASKET$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/23/2007	.12/30/2016	.....	1,157,958	...1,724.9800	112,033	.....	.....	22,903	...	22,903	.....(10,373)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/23/2007	.12/30/2016	.....	3,794,239	...1,523.3300	241,592	.....	.....	27,369	...	27,369	.....(18,639)	.....	.....	.....	.....	.....	003.....
S&P 500 Index PUT Options SAPINDE$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB65	.05/04/2007	.03/31/2017	.....	3,007,117	...1,468.9600	220,949	.....	.....	38,320	...	38,320	.....(18,556)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB65	.05/04/2007	.03/31/2017	.....	3,517,363	...1,606.5600	324,369	.....	.....	61,012	...	61,012	.....(22,146)	.....	.....	.....	.....	.....	003.....
S&P 500 Index PUT Options SAPINDE$X	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG3	.07/26/2007	.06/30/2017	.....	3,274,513	...1,548.9100	352,136	.....	.....	69,125	...	69,125	.....(24,613)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options BASKET$01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/Index	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG3	.07/26/2007	.06/30/2017	.....	4,106,211	...1,691.8600	312,565	.....	.....	135,664	...	135,664	.....(25,448)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/31/2008	03/31/2038		201,281,040	1.0000	14,450,000			13,769,719		13,769,719	1,477,433						003
Equity Basket Options PUT - Asian Options BASKET$01	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/31/2008	09/28/2018		127,954,644	1,743.0102	11,041,100			181,349		181,349	(89,204)						003
Equity Basket Options PUT - Asian Options BASKET$01	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/15/2008	09/28/2018		36,558,470	1,743.0102	2,458,400			2,647		2,647	(4,609)						003
-	-	-	-	-						-												-	-
0099999. Total-Purchased Options-Hedging Other-Put Options											544,354,788	0	0	422,479,245	XXX	422,479,245	41,706,886	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											548,310,207	1,041,456	0	427,877,216	XXX	427,877,216	42,564,008	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											3,955,419	1,041,456	0	5,397,971	XXX	5,397,971	857,122	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											544,354,788	0	0	422,479,245	XXX	422,479,245	41,706,886	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											548,310,207	1,041,456	0	427,877,216	XXX	427,877,216	42,564,008	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101197	B 1-1	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	USDLIBBBA3M (5.3135 USD)			(81,314)	0		(1,557,496)					82,689		100 / 99.9667
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	(81,314)	0	XXX	(1,557,496)	0	0	0	0	82,689	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)	(0)		10,083	326,000		235,813	0	(103,600)			39,102		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)	(0)		10,083	326,000		235,813	0	(103,600)			39,102		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S07	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			25,492	810,000		595,168		(259,000)			97,680		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S07	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			25,492	810,000		595,168		(259,000)			97,680		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)	0		23,358	696,000		616,885	(0)	(207,200)			78,866		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)	(0)		35,037	1,044,000		925,328	0	(310,800)			118,298		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		8,830,500	6.22 USD (4.7625 EUR)			43,567	864,500		888,528	(0)	(362,600)			23,617		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		9,077,500	6.22 USD (4.7625 EUR)	0		44,785	888,681		913,381	(0)	(372,742)			24,277		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		1,261,500	6.22 USD (4.7625 EUR)			6,224	123,500		126,933		(51,800)			3,374		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		2,523,000	6.22 USD (4.7625 EUR)	(0)		12,448	247,000		253,865		(103,600)			6,748		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		6,307,500	6.22 USD (4.7625 EUR)	(0)		31,119	617,500		634,663		(259,000)			16,869		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S07	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)	(0)		16,809	402,000		414,989	(0)	(155,400)			11,770		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S07	07/13/2006	08/15/2016		12,363,840	6.08 USD (4.694 EUR)	0		54,460	1,302,480		1,344,565	0	(503,496)			38,136		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S07	.07/13/2006	.08/15/2016		3,816,000	6.08 USD (4.694 EUR)	0		16,809	402,000		414,989	(0)	(155,400)			11,770		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1-1	Currency	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.03/31/2011	.05/06/2021		47,506,350	5.85 USD (5.736 EUR)	(0)		132,890	9,383,350		7,927,942	(0)	(1,735,300)			540,207		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1-1	Currency	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.03/31/2011	.05/06/2023		12,053,850	5.955 USD (5.78 EUR)			35,789	2,380,850		1,812,630		(440,300)			161,719		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA7	.03/13/2013	.04/17/2023		14,920,000	4.44 USD (4.11 GBP)			23,263	560,000		604,451		376,000			199,438		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AJ0	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA7	.03/13/2013	.04/17/2028		29,840,000	4.84 USD (4.53 GBP)			46,138	1,120,000		920,668		752,000			521,608		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.05/30/2013	.06/30/2025		10,011,540	4.601 USD (4.101 GBP)			18,017	533,940		695,130		248,160			153,338		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.05/30/2013	.06/30/2025		10,921,680	4.601 USD (4.101 GBP)			19,655	582,480		758,323		270,720			167,278		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.05/30/2013	.06/30/2025		10,011,540	4.601 USD (4.101 GBP)			18,017	533,940		695,130		248,160			153,338		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.05/30/2013	.06/30/2025		10,011,540	4.601 USD (4.101 GBP)			18,017	533,940		695,130		248,160			153,338		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB2	.11/21/2013	.01/02/2025		16,000,000	5.59 USD (GBPLIBBBA3M)			113,694	1,745,562		3,968,669		373,233			238,477		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB2	.11/21/2013	.01/02/2025		9,000,000	5.59 USD (GBPLIBBBA3M)			63,953	981,881		2,232,376		209,945			134,143		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB2	.11/21/2013	.01/02/2025		40,000,000	5.59 USD (GBPLIBBBA3M)			284,234	4,363,917		9,921,672		933,090			596,192		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB2	.11/21/2013	.01/02/2025		9,000,000	5.59 USD (GBPLIBBBA3M)			63,953	981,881		2,232,376		209,945			134,143		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AM3	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA7	.04/10/2014	.06/15/2029		15,093,000	4.886 USD (4.51 GBP)			39,321	2,169,000		2,648,075		338,400			276,247		100 / 100
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7794#AF0	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.06/11/2014	.08/14/2029		20,636,000	4.545 USD (6.28 AUD)			(11,187)	3,790,600		4,036,401		(816,200)			380,042		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AA1	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.06/25/2014	.07/24/2021		19,082,000	4.165 USD (2.67 EUR)			92,291	3,150,000		3,303,999	0	(725,200)			221,542		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AB9	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.06/25/2014	.07/24/2024		14,993,000	4.615 USD (3.11 EUR)			75,605	2,475,000		2,630,199		(569,800)			217,736		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3	D 1-1	Currency	Barclays Bank PLC.	G5GSEF7VJP5I7OUK5573	.06/27/2014	.06/29/2029		23,828,000	5.08 USD (GBPLIBBBA6M)	(0)		159,714	3,724,000		7,086,078		526,400			436,756		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1835#AA6	D 1-1	Currency	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.09/16/2014	.12/16/2024		48,642,000	4.025 USD (3.63 GBP)			100,215	5,562,000		6,468,401		1,128,000			723,070		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AE8	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA7	.09/17/2014	.11/12/2022		24,624,000	3.545 USD (1.65 EUR)			127,302	3,002,000		3,434,863		(984,200)			319,018		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6596#AA4	D 1-1	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.10/08/2014	.12/20/2029		19,284,000	4.57 USD (4.07 GBP)			45,545	2,052,000		2,571,878		451,200			359,767		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.06/25/2015	.09/23/2025		15,750,000	3.89 USD (3.43 GBP)			36,149	1,390,000		1,665,010		376,000			244,245		100 / 100
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond -- K3752#AH1	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.06/09/2015	.08/27/2025		24,858,757	3.935 USD (2.35 DKK)	0		93,504	(340,931)		(862,575)		(1,184,319)			383,994		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G1696#BH8	D 1-1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5F	09/16/2015	11/19/2022		39,536,000	3.66 USD (1.82 EUR)			176,678	(294,000)		(475,477)		(1,813,000)			512,953		100 / 100
Pay Fixed CAD Receive Fixed USD Currency Swap	AFS Bond -- C7051*AA8	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA7	11/20/2015	12/15/2025		26,305,900	4.04 USD (3.86 CAD)	0		3,176	(608,895)		(795,286)		(1,623,950)			412,802		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- 249030C*6	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA7	11/24/2015	12/11/2025		24,591,777	3.98 USD (0.86 CHF)	(0)		188,304	(1,401,153)		(1,304,168)		(1,045,318)			385,685		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 249030C@4	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA7	11/24/2015	12/11/2025		15,954,000	3.955 USD (2.05 EUR)			69,377	(1,116,000)		(1,293,984)		(777,000)			250,215		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- PP012516379	D 1-1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5F	01/15/2016	03/30/2026		49,230,000	3.43 USD (1.839 EUR)			2,075	(1,980,000)		(3,531,702)		(1,980,000)			783,889		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	2,391,450	54,135,022	XXX	66,242,297	(0)	(10,212,412)	0	0	9,668,470	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	2,310,136	54,135,022	XXX	64,684,801	(0)	(10,212,412)	0	0	9,751,159	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U	01/29/2008	01/31/2018		17,150,000	4.25 USD (USDLIBBBA3M)			159,288	1,062,961		1,062,961	(17,600)				117,070		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U	01/29/2008	01/31/2028		42,540,000	4.71 USD (USDLIBBBA3M)			444,028	13,608,257		13,608,257	2,661,529				737,070		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	UBS AG	BFM8T61CT2L1QCEMIK5(	03/24/2008	03/26/2018		3,400,000	4.1 USD (USDLIBBBA3M)			29,659	217,559		217,559	2,291				24,125		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U	04/21/2008	04/23/2018		3,100,000	USDLIBBBA3M (4.386 USD)			(29,769)	(223,040)		(223,040)	(1,386)				22,417		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U	04/21/2008	04/23/2023		8,170,000	USDLIBBBA3M (4.676 USD)			(84,378)	(1,810,215)		(1,810,215)	(298,168)				109,337		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U	04/21/2008	04/23/2028		3,160,000	USDLIBBBA3M (4.8 USD)			(33,615)	(1,054,774)		(1,054,774)	(201,952)				55,275		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U	04/21/2008	04/23/2038		2,150,000	4.861 USD (USDLIBBBA3M)			23,199	1,089,470		1,089,470	232,829				50,859		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	UBS AG	BFM8T61CT2L1QCEMIK5(	11/26/2008	11/28/2023		8,000,000	3.1948 USD (USDLIBBBA3M)			53,978	1,014,850		1,014,850	325,144				111,515		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	12/02/2008	12/04/2023		10,000,000	2.9828 USD (USDLIBBBA3M)			62,002	1,114,402		1,114,402	408,846				139,543		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL8	01/05/2009	01/07/2024		16,400,000	USDLIBBBA3M (3.0792 USD)			(101,468)	(1,955,979)		(1,955,979)	(681,355)				230,234		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	03/12/2009	03/16/2039		16,000,000	USDLIBBBA3M (3.2752 USD)			(109,202)	(3,590,116)		(3,590,116)	(1,571,371)				386,092		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2016		14,400,000	USDLIBBBA3M (3.5972 USD)			(111,702)	(73,057)		(73,057)	107,658				30,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/25/2010	08/27/2017		7,900,000	2.0468 USD (USDLIBBBA3M)			30,662	138,780		138,780	9,436				47,198		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.06/05/2009	.06/09/2016	.....	8,800,000	USDLIBBBA3M (3.8433 USD)	.....	.....	.....(73,048)	.....(52,981)	...	.....(52,981)	70,620	.....	.....	.....	19,402	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.07/17/2009	.07/21/2016	.....	9,200,000	USDLIBBBA3M (3.4912 USD)	.....	.....	.....(67,352)	.....(79,096)	...	.....(79,096)	62,895	.....	.....	.....	25,658	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	UBS AG.....	BFM8T61CT2L1QCEMIK50	.08/10/2009	.08/12/2016	.....	...14,300,000	USDLIBBBA3M (3.7822 USD)	.....	.....	.....(117,252)	.....(160,565)	...	.....(160,565)	107,847	.....	.....	.....	43,622	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.09/14/2009	.09/16/2016	.....	7,800,000	USDLIBBBA3M (3.1582 USD)	.....	.....	.....(50,954)	.....(88,317)	...	.....(88,317)	44,525	.....	.....	.....	26,721	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.09/21/2009	.09/23/2016	.....	...32,500,000	3.2658 USD (USDLIBBBA3M)	.....	.....	216,366	401,494	...	401,494	....(187,000)	.....	.....	.....	113,621	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.01/05/2010	.01/07/2017	.....	...13,100,000	3.4148 USD (USDLIBBBA3M)	.....	.....	92,042	272,012	...	272,012	.....(67,572)	.....	.....	.....	57,972	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Credit Suisse Intl.....	E58DKGMJYYYJLN8C386	.01/14/2011	.01/18/2026	.....	...47,100,000	3.8717 USD (USDLIBBBA3M)	.....	.....	389,151	9,679,011	...	..9,679,011	...2,436,441	.....	.....	.....	742,645	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Credit Suisse Intl.....	E58DKGMJYYYJLN8C386	.01/14/2011	.01/18/2031	.....	...31,800,000	4.0647 USD (USDLIBBBA3M)	.....	.....	278,082	9,074,910	...	..9,074,910	...2,372,155	.....	.....	.....	616,146	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.02/07/2011	.02/09/2018	.....	9,000,000	USDLIBBBA3M (3.2033 USD)	.....	.....	.....(60,665)	.....(390,609)	...	.....(390,609)	.....(14,537)	.....	.....	.....	61,847	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.02/14/2011	.02/16/2018	.....	...40,100,000	USDLIBBBA3M (3.2032 USD)	.....	.....	.....(271,656)	.....(1,757,915)	...	..(1,757,915)	.....(69,542)	.....	.....	.....	276,976	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.02/14/2011	.02/16/2026	.....	...49,700,000	USDLIBBBA3M (4.1792 USD)	.....	.....	.....(457,958)	.....(11,664,768)	...	(11,664,768)	..(2,590,955)	.....	.....	.....	786,808	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.02/14/2011	.02/16/2031	.....	...32,600,000	USDLIBBBA3M (4.3482 USD)	.....	.....	.....(314,165)	.....(10,547,351)	...	(10,547,351)	..(2,467,135)	.....	.....	.....	633,339	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Societe Generale.....	O2RNE8IBXP4R0TD8PU41	.06/01/2011	.06/03/2021	.....	8,800,000	3.1067 USD (USDLIBBBA3M)	.....	.....	57,471	844,725	...	844,725	236,141	.....	.....	.....	100,817	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Credit Suisse Intl.....	E58DKGMJYYYJLN8C386	.06/13/2011	.06/15/2021	.....	...12,900,000	USDLIBBBA3M (3.0773 USD)	.....	.....	.....(81,805)	.....(1,224,578)	...	..(1,224,578)	.....(350,714)	.....	.....	.....	148,256	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.06/13/2011	.06/15/2016	.....	9,600,000	1.8167 USD (USDLIBBBA3M)	.....	.....	30,624	23,083	...	23,083	.....(28,055)	.....	.....	.....	22,054	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL8	.06/30/2011	.07/05/2016	.....	...15,700,000	USDLIBBBA3M (2.0113 USD)	.....	.....	.....(55,131)	.....(56,396)	...	.....(56,396)	49,121	.....	.....	.....	40,537	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Societe Generale.....	O2RNE8IBXP4R0TD8PU41	.06/30/2011	.07/05/2018	.....	7,900,000	USDLIBBBA3M (2.6653 USD)	.....	.....	.....(40,658)	.....(316,079)	...	.....(316,079)	.....(49,057)	.....	.....	.....	59,832	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL8	.07/07/2011	.07/11/2031	.....	...13,100,000	USDLIBBBA3M (3.9603 USD)	.....	.....	.....(110,322)	.....(3,625,773)	...	..(3,625,773)	.....(997,788)	.....	.....	.....	257,874	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Credit Suisse Intl.....	E58DKGMJYYYJLN8C386	.07/07/2011	.07/11/2041	.....	9,700,000	USDLIBBBA3M (4.0903 USD)	.....	.....	.....(84,842)	.....(3,870,071)	...	..(3,870,071)	..(1,101,158)	.....	.....	.....	245,619	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge..	N/A.....	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	.07/07/2011	.07/11/2026	.....	...12,900,000	USDLIBBBA3M (3.7803 USD)	.....	.....	.....(102,833)	.....(2,614,499)	...	..(2,614,499)	.....(698,927)	.....	.....	.....	208,284	.....	005.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.07/07/2011	.07/11/2021		9,600,000	USDLIBBBA3M (3.2883 USD)			(64,719)	(1,023,624)		(1,023,624)	(263,261)				111,082		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.07/08/2011	.07/12/2041		218,530,000	USDLIBBBA3M (4.0025 USD)			(1,863,153)	(83,352,751)		(83,352,751)	(24,611,803)				5,533,817		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	.07/19/2011	.07/21/2016		8,200,000	1.7677 USD (USDLIBBBA3M)			24,699	27,452		27,452	(20,884)				22,869		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	.07/28/2011	.08/01/2021		10,000,000	3.0608 USD (USDLIBBBA3M)			63,428	954,483		954,483	279,710				116,339		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	BNP Paribas	R0MUWSFPU8MPRO8K5P	.08/04/2011	.08/08/2016		8,100,000	1.4417 USD (USDLIBBBA3M)			18,858	21,423		21,423	(14,001)				24,337		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	.08/08/2011	.08/10/2016		4,400,000	1.4368 USD (USDLIBBBA3M)			10,265	11,750		11,750	(7,602)				13,322		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	.08/17/2011	.08/19/2016		10,900,000	USDLIBBBA3M (1.1732 USD)			35,067	(20,455)		(20,455)	11,430				34,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.08/17/2011	.08/19/2018		8,700,000	1.7208 USD (USDLIBBBA3M)			26,793	169,398		169,398	79,461				67,662		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.08/17/2011	.08/19/2026		9,100,000	2.7908 USD (USDLIBBBA3M)			52,368	985,055		985,055	489,105				147,690		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	.08/24/2011	.08/26/2018		8,200,000	1.8607 USD (USDLIBBBA3M)			27,862	187,969		187,969	73,528				64,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	.09/21/2011	.09/23/2016		12,500,000	1.1258 USD (USDLIBBBA3M)			16,343	27,038		27,038	(5,544)				43,700		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	.09/22/2011	.09/26/2016		9,600,000	1.1038 USD (USDLIBBBA3M)			11,834	19,961		19,961	(3,441)				33,847		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	.11/25/2011	.11/29/2016		10,600,000	1.3518 USD (USDLIBBBA3M)			22,635	44,778		44,778	(7,847)				43,544		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.02/01/2010	.02/03/2017		8,300,000	3.2767 USD (USDLIBBBA3M)			57,178	175,761		175,761	(39,257)				38,448		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	.12/01/2011	.12/05/2016		10,700,000	USDLIBBBA3M (1.3592 USD)			(22,769)	(46,936)		(46,936)	7,178				44,494		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	.02/12/2010	.02/16/2025		2,600,000	USDLIBBBA3M (4.2452 USD)			(24,387)	(584,338)		(584,338)	(122,158)				39,024		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	.06/07/2010	.06/09/2017		7,800,000	2.8648 USD (USDLIBBBA3M)			45,666	193,296		193,296	(15,976)				42,870		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868	.06/30/2010	.07/02/2017	.....	9,700,000	2.5688 USD (USDLIBBBA3M)	.....	.....	47,515	217,875	...	217,875	.....(7,210)	.....	.....	.....	54,705	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/30/2010	.07/02/2025	.....	8,900,000	3.4208 USD (USDLIBBBA3M)	.....	.....	62,553	1,419,238	...	1,419,238	437,058	.....	.....	.....	136,354	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868	.06/30/2010	.07/02/2030	.....	7,900,000	3.5858 USD (USDLIBBBA3M)	.....	.....	58,783	1,723,709	...	1,723,709	560,622	.....	.....	.....	150,210	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.06/30/2010	.07/02/2040	.....	5,300,000	3.7048 USD (USDLIBBBA3M)	.....	.....	41,014	1,665,629	...	1,665,629	563,420	.....	.....	.....	131,458	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.02/09/2012	.02/13/2022	.....	4,000,000	2.1188 USD (USDLIBBBA3M)	.....	.....	16,250	192,945	...	192,945	131,370	.....	.....	.....	48,819	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.04/10/2012	.04/12/2019	.....	8,400,000	1.5958 USD (USDLIBBBA3M)	.....	.....	21,076	157,945	...	157,945	123,791	.....	.....	.....	73,650	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.04/20/2012	.04/24/2022	.....	9,200,000	2.0828 USD (USDLIBBBA3M)	.....	.....	35,351	425,542	...	425,542	311,913	.....	.....	.....	114,102	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	Deutsche Bank AG..	7LTWFZYICNSX8D621K86	.06/01/2012	.06/07/2017	.....	12,600,000	0.9738 USD (USDLIBBBA3M)	.....	.....	14,672	30,625	...	30,625	31,753	.....	.....	.....	69,093	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.02/01/2013	.02/05/2023	.....	11,600,000	2.0078 USD (USDLIBBBA3M)	.....	.....	43,266	477,740	...	477,740	438,019	.....	.....	.....	152,905	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	Citibank NA.....	E57ODZWZ7FF32TWEFA7	.03/28/2013	.04/03/2020	.....	10,400,000	USDLIBBBA3M (1.4482 USD)	.....	.....	.....(21,809)	.....(146,242)	...	.....(146,242)	.....(227,517)	.....	.....	.....	104,863	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.08/16/2013	.08/20/2020	.....	9,500,000	USDLIBBBA3M (2.4192 USD)	.....	.....	.....(46,022)	.....(525,285)	...	.....(525,285)	.....(211,370)	.....	.....	.....	100,233	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.11/01/2013	.11/05/2023	.....	6,400,000	USDLIBBBA3M (2.758 USD)	.....	.....	.....(35,874)	.....(604,834)	...	.....(604,834)	.....(260,520)	.....	.....	.....	88,844	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.11/01/2013	.11/05/2033	.....	8,300,000	USDLIBBBA3M (3.493 USD)	.....	.....	.....(61,775)	.....(1,905,210)	...	...(1,905,210)	.....(684,980)	.....	.....	.....	175,362	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.11/01/2013	.11/05/2016	.....	8,000,000	0.713 USD (USDLIBBBA3M)	.....	.....	3,942	.....(1)	...	.....(1)	5,912	.....	.....	.....	31,198	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.11/01/2013	.11/05/2043	.....	5,500,000	3.654 USD (USDLIBBBA3M)	.....	.....	43,149	1,799,674	...	1,799,674	637,701	.....	.....	.....	145,516	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.11/01/2013	.11/05/2018	.....	4,900,000	1.5 USD (USDLIBBBA3M)	.....	.....	12,055	72,640	...	72,640	55,636	.....	.....	.....	39,778	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest	CME.....	KJNXBSWZVIKEX4NFOL81	.11/01/2013	.11/05/2020	.....	13,900,000	USDLIBBBA3M (2.145 USD)	.....	.....	.....(56,612)	.....(621,266)	...	.....(621,266)	.....(337,044)	.....	.....	.....	150,137	.....	005.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	08/12/2015	08/14/2035		12,000,000	2.535 USD (USDLIBBBA3M)			61,247	1,014,363		1,014,363	990,075				265,989		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	08/26/2015	08/28/2045		8,000,000	2.6575 USD (USDLIBBBA3M)			43,197	937,433		937,433	863,959				218,500		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/05/2015	11/09/2025		78,000,000	2.1215 USD (USDLIBBBA3M)			314,813	3,560,210		3,560,210	3,913,312				1,217,775		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/05/2015	11/09/2017		10,000,000	USDLIBBBA3M (0.9075 USD)			(10,011)	(14,593)		(14,593)	(53,326)				63,901		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/05/2015	11/09/2020		19,000,000	USDLIBBBA3M (1.577 USD)			(50,822)	(366,229)		(366,229)	(481,248)				205,468		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/05/2015	11/09/2025		78,000,000	2.124 USD (USDLIBBBA3M)			315,301	3,577,739		3,577,739	3,913,365				1,217,775		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/05/2015	11/09/2025		78,000,000	2.126 USD (USDLIBBBA3M)			315,691	3,591,762		3,591,762	3,913,408				1,217,775		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/12/2015	11/16/2025		106,000,000	2.2215 USD (USDLIBBBA3M)			463,617	5,791,465		5,791,465	5,325,905				1,656,574		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/12/2015	11/16/2020		27,000,000	USDLIBBBA3M (1.672 USD)			(79,554)	(637,102)		(637,102)	(681,861)				292,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/12/2015	11/16/2025		106,000,000	2.2185 USD (USDLIBBBA3M)			457,147	5,762,827		5,762,827	5,325,815				1,656,574		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/12/2015	11/16/2025		106,000,000	2.2215 USD (USDLIBBBA3M)			457,942	5,791,465		5,791,465	5,325,905				1,656,574		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	11/12/2015	11/16/2017		15,000,000	USDLIBBBA3M (0.9735 USD)			(18,003)	(38,021)		(38,021)	(79,139)				96,420		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	01/19/2016	01/21/2026		97,000,000	USDLIBBBA3M (1.934 USD)			(239,133)	(2,724,082)		(2,724,082)	(2,724,082)				1,530,079		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	01/19/2016	01/21/2026		97,200,000	USDLIBBBA3M (1.924 USD)			(237,817)	(2,640,698)		(2,640,698)	(2,640,698)				1,533,234		005
0919999. Total-Swaps-Hedging Other-Interest Rate											0	0	(83,105)	(60,837,143)	XXX	(60,837,143)	(1,958,212)	0	0	0	27,566,753	XXX	XXX
Swaps - Hedging Other - Credit Default																							
Credit Default Swap - Purchased Protection on Weyerhaeuser Co	962166AS3	N/A	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/18/2008	12/20/2018		2,000,000	(2.1 USD)			(10,617)	(85,632)		(85,632)	4,788					2	006
0929999. Total-Swaps-Hedging Other-Credit Default											0	0	(10,617)	(85,632)	XXX	(85,632)	4,788	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other											0	0	(93,722)	(60,922,776)	XXX	(60,922,776)	(1,953,424)	0	0	0	27,566,753	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	0	(164,419)	(60,837,143)	XXX	(62,394,639)	(1,958,212)	0	0	0	27,649,443	XXX	XXX
1169999. Total-Swaps-Credit Default											0	0	(10,617)	(85,632)	XXX	(85,632)	4,788	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											0	0	2,391,450	54,135,022	XXX	66,242,297	(0)	(10,212,412)	0	0	9,668,470	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(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 of 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1209999. Total-Swaps										0	0	2,216,414	(6,787,754)	XXX	3,762,026	(1,953,424)	(10,212,412)	0	0	37,317,913	XXX	XXX
1399999. Total-Hedging Effective										0	0	2,310,136	54,135,022	XXX	64,684,801	(0)	(10,212,412)	0	0	9,751,159	XXX	XXX
1409999. Total-Hedging Other										548,310,207	1,041,456	(93,722)	366,954,440	XXX	366,954,440	40,610,584	0	0	0	27,566,753	XXX	XXX
1449999. TOTAL										548,310,207	1,041,456	2,216,414	421,089,462	XXX	431,639,242	40,610,584	(10,212,412)	0	0	37,317,913	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION INCOME GENERATION
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Effective																					
6	165	165,000	US CBT 10 YR TN FUTURE	FA Hedge	D 1-1	Rate	06/15/2016.	CBT 1UAUICTO4EQ4DO6ZH473	03/15/2016.	130.1665	130.3906	(98,862)	(36,987)	(36,987)		(36,987)			264,150	R-squared 1 Sl	1,000
1339999. Total-Short Futures-Hedging Effective												(98,862)	(36,987)	(36,987)	0	(36,987)	0	0	264,150	XXX	XXX
Hedging Other																					
6	5,746	287,300	S&P 500 Mini Futures Contract	MRVAGLB	D 1-1	dex	06/15/2016.	CME KJNXBSWZVIKEX4NFOL81	03/15/2016.	1,972.6206	2,051.5000	1,059,912					(22,662,050)	(22,662,050)	36,199,800	1	50
6	103	5,150	S&P 500 Mini Futures Contract	GMABVAGLB	D 1-1	dex	06/15/2016.	CME KJNXBSWZVIKEX4NFOL81	03/15/2016.	1,971.3500	2,051.5000	19,055					(412,773)	(412,773)	648,900	1	50
6	35	1,750	S&P 500 Mini Futures Contract	EIAVA	D 1-1	dex	06/15/2016.	CME KJNXBSWZVIKEX4NFOL81	03/15/2016.	2,007.9243	2,051.5000	6,175					(76,257)	(76,258)	220,500	1	50
6	1,122	112,200	S & P 400 E-MINI	MRVAGLB	D 1-1	dex	06/15/2016.	CME KJNXBSWZVIKEX4NFOL81	03/15/2016.	1,376.5395	1,441.2000	(48,804)					(7,254,908)	(7,254,908)	10,748,550	1	100
6	27	2,700	S & P 400 E-MINI	GMABVAGLB	D 1-1	dex	06/15/2016.	CME KJNXBSWZVIKEX4NFOL81	03/15/2016.	1,382.3946	1,441.2000	(1,080)					(158,775)	(158,775)	259,200	1	100
M6	5,152	257,600	MSCI EAFE Mini Index	MRVAGLB	D 1-1	dex	06/15/2016.	ICE 549300HWWR1D8OTS2G29	03/15/2016.	1,591.3310	1,625.5000	4,363,873					(8,801,942)	(8,801,942)	7,728,000	1	50
M6	84	4,200	MSCI EAFE Mini Index	GMABVAGLB	D 1-1	dex	06/15/2016.	ICE 549300HWWR1D8OTS2G29	03/15/2016.	1,587.4621	1,625.5000	71,820					(159,759)	(159,759)	126,000	1	50
M6	288	28,800	FUTURE	MRVAGLB	D 1-1	dex	06/15/2016.	ICE 549300HWWR1D8OTS2G29	03/15/2016.	1,062.2493	1,109.6000	(80,406)					(1,363,700)	(1,363,700)	144,000	1	100
M6	15	1,500	FUTURE	GMABVAGLB	D 1-1	dex	06/15/2016.	ICE 549300HWWR1D8OTS2G29	03/15/2016.	1,061.8467	1,109.6000	(3,900)					(71,630)	(71,630)	7,500	1	100
6	9	18,000	US Treasury 2 YR Note Future	EIAVA	D 1-1	dex	06/15/2016.	CBT 1UAUICTO4EQ4DO6ZH473	03/15/2016.	109.2952	109.3750	(703)					(1,437)	(1,437)	13,500	2	2,000
13429999. Total-Short Futures-Hedging Other												5,385,942	0	0	0	0	(40,963,231)	(40,963,231)	56,095,950	XXX	XXX
1389999. Total-Short Futures												5,287,080	(36,987)	(36,987)	0	(36,987)	(40,963,231)	(40,963,231)	56,360,100	XXX	XXX
1399999. Total-Hedging Effective												(98,862)	(36,987)	(36,987)	0	(36,987)	0	0	264,150	XXX	XXX
1409999. Total-Hedging Other												5,385,942	0	0	0	0	(40,963,231)	(40,963,231)	56,095,950	XXX	XXX
1449999. TOTAL												5,287,080	(36,987)	(36,987)	0	(36,987)	(40,963,231)	(40,963,231)	56,360,100	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	56,038,800	57,150	56,095,950
UBS Warburg London	222,750	(182,726)	40,024
Total Net Cash Deposits	56,261,550	(125,576)	56,135,974

(a)

Code	Description of Hedged Risk(s)
1	Hedges the equity risk of a liability
2	Hedges the interest rate risk of a liability

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	56,098,987		56,098,987	5,520,835	(233,755)	5,287,080	56,360,100	56,360,100
NAIC 1 Designation												
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	107,294,783	88,814,591	(0)	0	99,172,633		0	1,177,840	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	70,859,000	102,348,698	(85,632)	31,404,066	106,370,188	(85,632)	35,425,556	1,064,048	1,064,048
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y		21,423	(2,274,000)	0	21,423	(4,007,179)	0	1,321,180	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	159,305,900	162,591,758	(3,360,606)	0	163,348,816	(3,627,997)	414,919	2,878,029	2,803,281
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y	14,387,000	21,882,071	(5,678,987)	1,816,084	21,882,071	(7,236,483)	258,589	2,295,526	2,295,526
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	9,860,191	20,240,796	(10,990,941)	0	18,745,408	(10,990,941)	0	2,634,138	2,023,802
Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	Y	Y	32,148,000	48,106,128	(16,037,181)	0	48,106,128	(16,037,181)	0	1,272,067	1,193,013
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y		44,778		44,778	44,778		44,778	43,544	43,544
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	63,901,000	59,459,998	(340,931)	0	60,290,008	(862,575)	0	1,447,559	0
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	179,000	99,332		0	99,332		0		0
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y		4,974,356	(88,118,644)	0	5,494,234	(88,118,644)	0	6,993,021	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	638,000	844,725	(316,079)	0	844,725	(316,079)	0	160,649	51,295
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	1,120,000	1,232,409	(160,565)	0	1,232,409	(160,565)	0	179,262	131,106
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y		4,086,959		4,086,959	4,086,959		4,086,959		0
0299999. Total NAIC 1 Designation				459,692,874	514,748,024	(127,363,568)	37,351,887	529,739,112	(131,443,276)	40,230,801	21,466,862	9,605,616
NAIC 2 Designation												
Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG310	Y	Y		204,789		204,789	204,789		204,789		0
Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	Y	Y	12,696,500	15,760,687	(3,088,028)	0	15,760,687	(3,088,028)	0	1,092,028	1,068,187
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	3,897,000	3,726,480		0	3,364,880		0	257,037	86,517
0399999. Total NAIC 2 Designation				16,593,500	19,691,957	(3,088,028)	204,789	19,330,356	(3,088,028)	204,789	1,349,065	1,154,704
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	20,654,512	32,883,938	(15,782,861)	0	32,883,938	(15,782,861)	0	14,501,986	10,948,551
0999999. Gross Totals				496,940,886	623,422,906	(146,234,457)	93,655,663	587,474,242	(150,547,920)	45,722,670	93,678,013	78,068,972
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					623,422,906	(146,234,457)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BNP PARIBAS - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	2,820,000		2,820,000		V
CBT Futures 1UAUICTO4EQ4DO6ZH473	Cash		Cash	53,524		53,524		I
CME Futures KJNXBSWZVIKEX4NFOL81	Cash		Cash	48,076,950		48,076,950		I
Goldman Sachs Group - OTC FOR8UP27PHTHYVLBNG30	Cash		Cash					V
ICE Futures 549300HWWR1D8OTS2G29	Cash		Cash	8,005,500		8,005,500		I
Morgan Stanley - CME KJNXBSWZVIKEX4NFOL81	Cash		Cash	2,220,222		2,220,222		V
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54	Cash		Cash	25,898,000		25,898,000		V
Wells Fargo - CME KJNXBSWZVIKEX4NFOL81	Cash		Cash	1,733,407		1,733,407		I
Morgan Stanley - CME KJNXBSWZVIKEX4NFOL81	Securities	589331 AN 7	Merck & Co Inc Sr Nt	390,745	350,000	349,161	06/15/2016.	I
Morgan Stanley - CME KJNXBSWZVIKEX4NFOL81	Securities	115637 AP 5	Brown-Forman Corp Sr. Nt	27,353	25,000	24,730	06/15/2016.	I
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54	Securities	912833 KQ 2	U S Treasury Principal Strips	24,655,575	25,000,000	21,989,347	06/15/2016.	V
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54	Securities	912828 FF 2	U S Treasury Nt	20,118,260	20,000,000	19,999,133	06/15/2016.	V
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54	Securities	912833 KL 3	U S Treasury Principal Strips	14,352,962	14,437,000	14,007,979	06/15/2016.	V
UBS - CME KJNXBSWZVIKEX4NFOL81	Securities	718172 AA 7	Phillip Morris Intl Sr Nt	224,127	205,000	209,902	06/15/2016.	I
Wells Fargo - CME KJNXBSWZVIKEX4NFOL81	Securities	89233P 5T 9	Toyota Motor Credit Corp Sr Nt	4,834,715	4,500,000	4,489,684	06/15/2016.	I
Wells Fargo - CME KJNXBSWZVIKEX4NFOL81	Securities	931142 CU 5	Wal-Mart Stores Inc Sr Nt	4,621,257	4,235,000	4,148,143	06/15/2016.	I
Wells Fargo - CME KJNXBSWZVIKEX4NFOL81	Securities	718172 AA 7	Phillip Morris Intl Sr Nt	3,826,554	3,500,000	3,583,690	06/15/2016.	I
0199999. Totals				161,859,150	72,252,000	157,609,370	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	70,859,000	70,859,000	XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	159,305,900	159,305,900	XXX		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	14,387,000	14,387,000	XXX		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86	Cash		Cash	3,034,000	3,034,000	XXX		V
Goldman Sachs International Ltd - OTC W22LROWP2IHZNBB6K528	Cash		Cash	32,148,000	32,148,000	XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	63,901,000	63,901,000	XXX		V
Merrill Lynch Capital Services - OTC GDWTXX036O1TB7DW3U69	Cash		Cash	12,696,500	12,696,500	XXX		V
Morgan Stanley & Co International Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	179,000	179,000	XXX		V
Royal Bank of Scotland PLC - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	3,897,000	3,897,000	XXX		V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	638,000	638,000	XXX		V
UBS AG - OTC WAM6YERMS7OXFZUOY219	Cash		Cash	1,120,000	1,120,000	XXX		V
Wells Fargo - CME KJNXBSWZVIKEX4NFOL81	Cash		Cash	20,654,512	20,654,512	XXX		V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128MD M7 5	FHLMC Giant Pool #G14682	16,206,589	15,709,311	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3137A1 TW 3	FHLMC REMIC Ser 3725 Cl CD	14,730,072	14,583,753	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3136AD XV 6	FNMA REMIC Ser 2013-26 Cl NE	8,914,694	8,494,821	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128M7 R3 2	FHLMC Giant Pool #G05606	8,580,711	7,886,951	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	38377J JP 9	GNMA Ser 2010-107 Cl PU	7,671,826	7,566,000	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128MM SD 6	FHLMC Giant Pool #G18515	7,444,925	7,235,437	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3138NY FU 4	FNMA Pool #AR1978	6,673,557	6,491,281	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	31413X VG 5	FNMA Pool #958815	4,474,853	4,295,000	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	31419A MS 3	FNMA Pool #AE0368	4,000,102	3,783,000	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	38376P AV 2	GNMA REMIC Ser 2009-121 Cl VN	3,255,539	3,107,833	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3137BC EH 7	FHLMC REMIC Ser 4369 Cl AB	3,204,790	3,099,338	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3135G0 PP 2	FNMA Nt	3,134,709	3,125,000	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3138LU SQ 9	FNMA Pool #AO4126	2,476,737	2,409,075	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3136A1 JY 2	FNMA REMIC Ser 2011-99 Cl AV	2,244,897	2,117,769	XXX	06/15/2016.	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	31381Q GP 5	FNMA Pool #467406	2,119,759	2,121,000	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	3138L4 PJ 6	FNMA Pool #AM4024	2,080,625	1,851,126	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	3134G3 JM 3	FHLMC Nt	2,063,086	2,000,000	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	31359M Z2 2	FNMA Nt	1,909,517	1,864,000	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	3138YB R6 2	FNMA Pool #AX9508	1,541,228	1,483,617	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	31398S RU 9	FNMA REMIC Ser 2010-143 CL AG	1,523,593	1,433,949	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	31417V QW 6	FNMA Pool #AC8568	1,460,411	1,338,529	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	3137AM NN 3	FHLMC REMIC Ser 4012 Cl JK	1,115,763	1,055,908	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	3136AC GB 1	FNMA REMIC Ser 2013-4 Cl FB	335,493	332,328	XXX	06/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27..	Securities	31383D EQ 2	FNMA Pool #499743	131,306	118,289	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	31397J U8 5	FHLMC REMIC Ser 3346 Cl FT	1,442,378	1,438,499	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	31416X E2 2	FNMA Pool #AB1952	1,156,918	1,064,653	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	31416X E3 0	FNMA Pool #AB1953	1,147,824	1,061,679	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	36179R BX 6	GNMA Pool #MA2754	750,516	709,243	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	3128MM Q2 2	FHLMC Giant Pool #G18472	595,703	578,143	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	38377N MJ 0	GNMA REMIC Ser 2010-151 Cl KA	500,192	485,264	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	3138WV YG 0	FNMA Pool #AT7910	342,567	333,285	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	38377M NH 5	GNMA REMIC Ser 2010-138 Cl PD	243,726	235,049	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	31371N GS 8	FNMA Pool #256809	236,846	213,397	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	3132JN ML 8	FGLMC Gold Pool #Q21263	217,555	199,623	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	3128M4 ZK 2	FHLMC Giant Pool #G03146	86,163	77,013	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	3128L1 PR 5	FHLMC Pool #A69432	63,442	56,037	XXX	06/15/2016.	V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Securities	31300M C6 8	FHLMC Giant Pool #849093	42,361	41,340	XXX	06/15/2016.	V
0299999. Totals				496,940,886	492,816,450	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
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		4FM	457,817	715,952	07/25/2036...
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1FM	125,531	125,531	08/25/2036...
14453F AB 5	Carrington Mtg Loan Tr RMBS Ser 2006-NC2		1FM	55,613	55,963	06/25/2036...
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3		5FM	8,304	14,827	03/25/2036...
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			647,265	912,273	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			647,265	912,273	XXX
6299999.	Total - Residential Mortgage-Backed Securities			647,265	912,273	XXX
6599999.	Subtotal - Bonds			647,265	912,273	XXX
Cash Equivalents (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			183,934,351	183,934,351	04/01/2016...
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			183,934,351	183,934,351	XXX
9999999.	Totals			184,581,616	184,846,624	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....12,809,627 Book/Adjusted Carrying Value $.....12,845,334
2. Average balance for the year: Fair Value $.....201,234,682 Book/Adjusted Carrying Value $.....201,497,274
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....181,494 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....715,952 NAIC 5: $.....14,827 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. Total activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
American Savings Bank	Honolulu, HI					252,876	165,892	163,017	XXX
Bank of America	Charlotte, NC					(1,380,367)	(393,149)	(121,964)	XXX
Bank of New York Mellon	New York, NY					4,611,440	3,054,256	29,138,240	XXX
Huntington Bank	Columbus, OH					(507,465)	(433,054)	(307,178)	XXX
JPMorgan Chase	New York, NY					(93,488,021)	(81,901,524)	(88,769,578)	XXX
US Bank	Minneapolis, MN					1,083,470	1,265,779	536,668	XXX
Wachovia	Charlotte, NC					608,224	573,217	527,614	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					195,820	512,261	701,357	XXX
0199998. Deposits in.....5 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			60,947	215,142	231,771	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(88,563,076)	(76,941,181)	(57,900,052)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(88,563,076)	(76,941,181)	(57,900,052)	XXX
0599999. Total Cash		XXX	XXX	0	0	(88,563,076)	(76,941,181)	(57,900,052)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

* 6 6 8 6 9 2 0 1 6 4 9 0 0 0 1 0 1 *

Trusteed Surplus Statement

AFFIDAVIT OF U.S. MANAGERS, GENERAL AGENTS OR ATTORNEYS

_____being duly sworn, says that he/she is the _____ of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, that this trusteed surplus statement together with its related schedules appended hereto is a true statement of the trusteed surplus of said corporation, that the several items of assets, as hereinafter enumerated, are the absolute property of said corporation, free and clear from any liens or claims thereon, except as hereinafter stated, and that each and all of the hereinafter mentioned assets are held in the United States by Insurance Departments and Officers of the various States of the United States and Trustees as hereinafter indicated, and that the assets, liabilities and deductions therefrom reported in this statement are in accordance with the instructions accompanying this statement.

Subscribed and sworn to before me this _____ day of _____ A.D., 2016

_____ _____

_____ _____

AFFIDAVIT OF TRUSTEE – SCHEDULE B

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2016

_____ _____

_____ _____

AFFIDAVIT OF TRUSTEE – SCHEDULE C

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule C of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2016

_____ _____

_____ _____

AFFIDAVIT OF TRUSTEE – SCHEDULE D

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule D of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2016

_____ _____

_____ _____

Trusteed Surplus Statement (Continued)

Assets

Schedule A - Deposits with State Officers (Excluding Special Deposits)

1 Line Number	2 Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
1.01				
1.02				
1.03				
1.04				
1.05				
1.06				
1.07				
1.08				
1.09				
1.10				
1.11				
1.12				
1.13				
1.14				
1.15				
1.98	Accrued Investment Income		XXX	XXX
1.99	Totals	0	0	0

Schedule B - Deposits with United States Trustee

Line Number	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
2.01	Cash			
2.02	Bonds			
2.03	Preferred Stock			
2.04	Common Stock			
2.05	Mortgage Loans on Real Estate			
2.06	Real Estate			
2.07	Short-Term Investments			
2.08	Other Invested Assets			
2.09	Miscellaneous Assets not included in any of the above categories			
2.98	Accrued Investment Income		XXX	XXX
2.99	Totals	0	0	0

NONE

Schedule C - Deposits with United States Trustee

Line Number	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
3.01	Cash			
3.02	Bonds			
3.03	Preferred Stock			
3.04	Common Stock			
3.05	Mortgage Loans on Real Estate			
3.06	Real Estate			
3.07	Short-Term Investments			
3.08	Other Invested Assets			
3.09	Miscellaneous Assets not included in any of the above categories			
3.98	Accrued Investment Income		XXX	XXX
3.99	Totals	0	0	0

Schedule D - Deposits with United States Trustee

Line Number	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
4.01	Cash			
4.02	Bonds			
4.03	Preferred Stock			
4.04	Common Stock			
4.05	Mortgage Loans on Real Estate			
4.06	Real Estate			
4.07	Short-Term Investments			
4.08	Other Invested Assets			
4.09	Miscellaneous Assets not included in any of the above categories			
4.98	Accrued Investment Income		XXX	XXX
4.99	Totals	0	0	0

Trusteed Surplus Statement (Continued)

Liabilities and Trusteed Surplus

		1 Current Quarter
1. Total liabilities		0
ADDITIONS TO LIABILITIES:		
2. Aggregate write-ins for additions to liabilities		0
3. Totals (Lines 1 + 2)		0
DEDUCTIONS FROM LIABILITIES:		
4. Amounts Recoverable From Reinsurers:		
4.1 Authorized Companies	0	
4.2 Unauthorized Companies	0	
4.3 Certified Companies	0	
5. Special State Deposits, not exceeding net liabilities carried:		
5.1 Special State Deposits (submit schedule)	0	
5.2 Accrued interest on special state deposits	0	
6. Life insurance premiums and annuity considerations deferred and uncollected	0	
7. Accident and health premiums due and unpaid	0	
8. Contract loans and premium notes:		
8.1 Contract loans not exceeding reserves carried on such policies	0	
8.2 Premium notes	0	
8.3 Interest due and accrued on contract loans and premium notes	0	
9. Aggregate write-ins for other deductions from liabilities	0	
10. Total Deductions (Lines 4.1 thru 9)		0
11. Total Adjusted Liabilities (Line 3 minus Line 10)		0
12. Trusteed Surplus		0
13. Total		0

NONE

DETAILS OF WRITE-INS

0201.			
0202.			
0203.			
0298. Summary of remaining write-ins for Line 2 from overflow page			0
0299. Totals (Lines 0201 thru 0203 plus 0298) (Line 2 above)			0
0901.			
0902.			
0903.			
0998. Summary of remaining write-ins for Line 9 from overflow page			0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above)			0

Overflow Page for Write-Ins

NONE

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code.....0140 NAIC Company Code.....66869

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums collected		XXX		XXX	0
2. Earned premiums		XXX		XXX	XXX
3. Claims paid		XXX		XXX	0
4. Claims incurred		XXX		XXX	XXX
5. Reinsurance coverage and low income cost sharing - claims paid net of reimbursements applied (a)	XXX		XXX		0
6. Aggregate policy reserves - change		XXX		XXX	XXX
7. Expenses paid		XXX		XXX	0
8. Expenses incurred		XXX		XXX	XXX
9. Underwriting gain or loss	0	XXX	0	XXX	XXX
10. Cash flow results	XXX	XXX	XXX	XXX	0

NONE

(a) Uninsured Receivable/Payable with CMS at End of Quarter $.....0 due from CMS or $.....0 due to CMS.