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QUARTERLY STATEMENT

As of June 30, 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 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (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 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

Statutory Statement Contact RONALD S. PORTER 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)
STATACCT@NATIONWIDE.COM 877-669-5908
(E-Mail Address) (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
HARRY HANSEN HALLOWELL	SR VP	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 ANTHONY RICHARDSON #	SR VP CIO NF SYSTEM	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 3rd day of August 2016

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

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	29,594,905,507		29,594,905,507	28,663,095,863
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	802,589,831		802,589,831	823,951,370
3. Mortgage loans on real estate:				
3.1 First liens	7,151,380,540		7,151,380,540	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 $.........0 encumbrances)			0	
5. Cash ($.....(82,226,534)), cash equivalents ($.........0) and short-term investments ($.....372,890,874)	290,664,340		290,664,340	181,712,228
6. Contract loans (including $.........0 premium notes)	933,889,401	173,996	933,715,405	940,560,771
7. Derivatives	625,694,043		625,694,043	493,460,675
8. Other invested assets	389,431,423		389,431,423	255,691,617
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets	187,500,027		187,500,027	172,001,289
11. Aggregate write-ins for invested assets	138,069,938	0	138,069,938	93,373,446
12. Subtotals, cash and invested assets (Lines 1 to 11)	40,114,125,050	173,996	40,113,951,054	38,519,731,038
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	383,832,093	104,307	383,727,786	436,528,564
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	45,779,945	1,123,303	44,656,642	63,573,826
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	28,356,486		28,356,486	38,407,380
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,909,876		15,909,876	13,456,373
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	14,399,854		14,399,854	9,842,915
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	17,912,661		17,912,661	
18.2 Net deferred tax asset	1,108,030,532	462,546,065	645,484,467	595,633,251
19. Guaranty funds receivable or on deposit	2,270,766		2,270,766	2,105,699
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	24,079,490		24,079,490	3,706,468
24. Health care ($.........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	319,932,703	139,951,643	179,981,060	147,711,477
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	42,074,629,456	603,899,314	41,470,730,142	39,830,696,991
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	87,972,639,435		87,972,639,435	87,029,823,139
28. Total (Lines 26 and 27)	130,047,268,891	603,899,314	129,443,369,577	126,860,520,130

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables	138,069,938		138,069,938	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)	138,069,938	0	138,069,938	93,373,446
2501. Accrued fees and other assets	175,879,605		175,879,605	143,553,668
2502. Prepaid pension costs	73,310,540	70,753,069	2,557,471	2,613,825
2503. Disallowed interest maintenance reserve	19,392,843	19,392,843	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	51,349,715	49,805,731	1,543,984	1,543,984
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	319,932,703	139,951,643	179,981,060	147,711,477

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....31,967,301,639 less $..........0 included in Line 6.3 (including $.....65,779,106 Modco Reserve)	31,967,301,639	30,909,866,030
2.	Aggregate reserve for accident and health contracts (including $....49,050,550 Modco Reserve)	60,505,451	90,446,339
3.	Liability for deposit-type contracts (including $.....617,611 Modco Reserve)	3,624,807,277	3,569,404,315
4.	Contract claims:		
	4.1 Life	58,013,805	64,858,375
	4.2 Accident and health	47,487,381	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 $.....578,124 Modco)	50,546,376	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 $.....27,116 accident and health premiums	4,270,684	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 $.....3,952,792 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	3,952,792	3,909,666
	9.3 Other amounts payable on reinsurance, including $.....855,847 assumed and $.....131,738,136 ceded	132,593,983	134,885,495
	9.4 Interest Maintenance Reserve		3,081,279
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,799,481, accident and health $.....5,935,475 and deposit-type contract funds $.....5,210,006	15,944,962	20,117,074
11.	Commissions and expense allowances payable on reinsurance assumed	4,500,310	701,811
12.	General expenses due or accrued	30,648,278	72,551,959
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,731,468,629) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,823,568,377)	(1,821,128,336)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	11,612,150	11,649,777
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		116,891,431
15.2	Net deferred tax liability		
16.	Unearned investment income	5,534,740	5,583,222
17.	Amounts withheld or retained by company as agent or trustee	10,674,549	7,033,011
18.	Amounts held for agents' account, including $..........0 agents' credit balances		
19.	Remittances and items not allocated	68,252,400	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 $.....327,855,000 and interest thereon $.....3,201,530	331,056,530	403,306,291
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	329,874,257	310,150,076
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	44,751	120,093
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	22,890,189	92,440,822
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	477,107,788	388,790,181
	24.08 Derivatives	171,281,819	99,084,972
	24.09 Payable for securities	636,917,473	355,189,991
	24.10 Payable for securities lending	188,082,304	172,633,967
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	91,682,389	86,486,445
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	36,522,015,900	35,264,175,400
27.	From Separate Accounts statement	87,972,639,435	87,029,823,139
28.	Total liabilities (Lines 26 and 27)	124,494,655,335	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)	3,281,882,189	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)	4,944,899,463	4,562,706,812
38.	Totals of Lines 29, 30 and 37	4,948,714,242	4,566,521,591
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	129,443,369,577	126,860,520,130

DETAILS OF WRITE-INS

2501.	Derivative liability accrued interest	9,536,879	10,769,893
2502.	Loss recognition reserve	2,969,000	2,969,000
2503.	Reserve for escheat funds	28,083,682	21,661,906
2598.	Summary of remaining write-ins for Line 25 from overflow page	51,092,828	51,085,646
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	91,682,389	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	4,893,255,591	5,345,149,329	11,305,075,162
2. Considerations for supplementary contracts with life contingencies	1,338,573	379,796	2,179,080
3. Net investment income	795,580,221	830,495,953	1,666,686,268
4. Amortization of Interest Maintenance Reserve (IMR)	1,177,533	2,227,421	5,864,619
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	34,197,435	33,805,555	76,026,480
7. Reserve adjustments on reinsurance ceded	(31,950,786)	(45,434,530)	(6,085,131)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	857,394,377	852,467,862	1,661,967,229
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	272,603,091	269,254,747	437,402,467
9. Totals (Lines 1 to 8.3)	6,823,596,035	7,288,346,133	15,149,116,174
10. Death benefits	252,881,058	215,904,115	448,407,260
11. Matured endowments (excluding guaranteed annual pure endowments)	1,110,421	794,402	1,559,807
12. Annuity benefits	772,059,973	767,221,117	1,513,990,372
13. Disability benefits and benefits under accident and health contracts	732,658	3,706,391	7,840,336
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	4,299,947,986	4,755,715,289	9,129,269,987
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	31,606,007	28,491,302	54,650,838
18. Payments on supplementary contracts with life contingencies	1,854,761	1,752,466	3,606,437
19. Increase in aggregate reserves for life and accident and health contracts	1,040,693,885	572,965,999	1,497,537,881
20. Totals (Lines 10 to 19)	6,400,886,749	6,346,551,081	12,656,862,918
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	337,071,154	362,230,524	716,479,466
22. Commissions and expense allowances on reinsurance assumed	6,506,795	6,718,229	11,016,568
23. General insurance expenses	139,161,541	154,842,834	315,482,520
24. Insurance taxes, licenses and fees, excluding federal income taxes	26,498,295	21,605,530	58,474,435
25. Increase in loading on deferred and uncollected premiums	147,114	(1,570,242)	(1,362,264)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(355,392,231)	(102,413,422)	861,084,014
27. Aggregate write-ins for deductions	(100,585,813)	(137,183,090)	(245,623,920)
28. Totals (Lines 20 to 27)	6,454,293,604	6,650,781,444	14,372,413,737
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	369,302,431	637,564,689	776,702,437
30. Dividends to policyholders	23,836,838	22,084,138	47,736,482
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	345,465,593	615,480,551	728,965,955
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(27,302,127)	25,142,324	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)	372,767,720	590,338,227	618,894,711
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....12,333,379 (excluding taxes of $.....(11,467,394) transferred to the IMR)	(111,390,572)	(291,653,696)	(452,088,353)
35. Net income (Line 33 plus Line 34)	261,377,148	298,684,531	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)	261,377,148	298,684,531	166,806,358
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....29,748,858	83,770,050	(204,327,925)	(147,447,305)
39. Change in net unrealized foreign exchange capital gain (loss)	(106,711)	405,664	2,067,873
40. Change in net deferred income tax	17,985,475	(16,704,218)	154,660,149
41. Change in nonadmitted assets	39,241,027	(27,809,755)	(128,992,809)
42. Change in liability for reinsurance in unauthorized and certified companies	75,342	(64,645)	(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	(19,724,181)	(15,607,293)	(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	(425,499)	(463,500)	(856,245)
54. Net change in capital and surplus (Lines 37 through 53)	382,192,651	34,112,859	158,543,419
55. Capital and surplus as of statement date (Lines 36 + 54)	4,948,714,242	4,442,091,031	4,566,521,591

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	272,603,091	269,254,747	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)	272,603,091	269,254,747	437,402,467
2701.	Change in rate stabilization reserves	155,075	2,376,630	2,030,927
2702.	Change in loss recognition reserves		1,712,000	1,712,000
2703.	Reserve adjustments on reinsurance assumed	(108,780,420)	(141,286,056)	(253,336,850)
2798.	Summary of remaining write-ins for Line 27 from overflow page	8,039,532	14,336	3,970,003
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(100,585,813)	(137,183,090)	(245,623,920)
5301.	Adjustment to initial commision and expense allowance	(425,499)	(463,500)	(886,000)
5302.	Change in prepaid pension cost			29,755
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)	(425,499)	(463,500)	(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	5,036,979,919	5,370,271,927	11,802,506,539
2.	Net investment income	871,511,944	999,748,944	1,852,487,538
3.	Miscellaneous income	1,141,320,557	1,156,918,088	2,184,670,068
4.	Total (Lines 1 through 3)	7,049,812,420	7,526,938,959	15,839,664,145
5.	Benefit and loss related payments	5,420,093,330	5,829,069,264	11,262,836,818
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(352,952,190)	(121,457,970)	826,678,273
7.	Commissions, expenses paid and aggregate write-ins for deductions	451,516,553	429,106,750	894,350,096
8.	Dividends paid to policyholders	24,239,898	25,905,429	52,699,974
9.	Federal and foreign income taxes paid (recovered) net of $.....(1,215,772) tax on capital gains (losses)	108,367,950	69,321,686	100,669,864
10.	Total (Lines 5 through 9)	5,651,265,541	6,231,945,159	13,137,235,025
11.	Net cash from operations (Line 4 minus Line 10)	1,398,546,879	1,294,993,800	2,702,429,120
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,256,220,165	1,875,123,710	2,713,324,212
	12.2 Stocks	14,724,760		
	12.3 Mortgage loans	280,492,195	381,475,653	904,627,022
	12.4 Real estate			
	12.5 Other invested assets	7,253,967	7,720,298	52,752,926
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(52,807)		
	12.7 Miscellaneous proceeds	281,727,482	2,361,844,305	2,899,177,389
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,840,365,762	4,626,163,966	6,569,881,549
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,244,294,510	2,417,206,119	4,546,894,555
	13.2 Stocks	45,945,100		230,365,500
	13.3 Mortgage loans	534,344,235	833,041,254	1,340,112,081
	13.4 Real estate			
	13.5 Other invested assets	100,944,688	61,553,434	184,066,750
	13.6 Miscellaneous applications	183,795,177	406,672,509	622,786,878
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,109,323,710	3,718,473,316	6,924,225,764
14.	Net increase or (decrease) in contract loans and premium notes	(6,891,893)	(1,886,209)	(8,183,124)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,262,066,055)	909,576,859	(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	(72,249,761)	(344,409,719)	(259,493,623)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	55,402,962	312,882,134	571,536,782
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(10,681,913)	(2,300,205,914)	(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)	(27,528,712)	(2,331,733,499)	(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)	108,952,112	(127,162,840)	(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)	290,664,340	283,721,852	181,712,228

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

20.0001	Reinsurance settlement payable to subsidiary	114,233,897		116,637,733
20.0002	Exchange of bond investment to bond investment	178,270,312		443,370,709
20.0003	Change in tax credit commitment liability	17,792,392		25,498,713
20.0004	Capitalized interest on bonds	759,251		6,594,872
20.0005	Capitalized interest on mortgage loans	153,684		70,545
20.0006	Bond to be announced commitments (purchased/sold)			1,006,937,500
20.0007	Initial funds withheld for benefit of subsidiary			401,744,422
20.0008	Dividend receivable from subsidiary			60,000,000
20.0009	Exchange of bond investment to equity investment			1,133,392
20.0010	Change in interest on indebtedness			768,071
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	343,407,235	347,626,946	705,315,766
3. Ordinary individual annuities	2,610,280,763	3,253,276,301	6,388,247,240
4. Credit life (group and individual)			
5. Group life insurance	271,635,116	195,045,346	1,443,647,424
6. Group annuities	1,939,125,678	1,575,811,671	3,329,354,834
7. A&H - group	133,288,811	98,604,124	285,696,741
8. A&H - credit (group and individual)			
9. A&H - other	4,160,172	4,789,234	9,681,351
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	5,301,897,775	5,475,153,622	12,161,943,356
12. Deposit-type contracts	111,450,000	297,539,800	548,334,800
13. Total	5,413,347,775	5,772,693,422	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 $105,694,517 and $64,394,820 as of June 30, 2016 and December 31, 2015, respectively, and also reduced the admitted deferred tax assets (DTA) by $15,854,178 and $9,659,223 as of June 30, 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 June 30, 2016 and December 31, 2015, and which also allowed the Company to admit additional DTA of $8,400,000 as of June 30, 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	$ 261,377,148	$ 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)		$ 261,377,148	$ 166,806,358
	Surplus			
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	OH	$ 4,948,714,242	$ 4,566,521,591
(6)	State prescribed practices that increase/(decrease) NAIC SAP			
	Subsidiary valuation - Eagle	OH	(105,694,517)	(64,394,820)
	Subsidiary valuation - Eagle impact on DTA admittance	OH	(15,854,178)	(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)		$ 5,005,862,937	$ 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. Not applicable.

3. Not applicable.

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):

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (5,818,186)
2.	12 Months or Longer	$ (81,988,757)

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

1.	Less than 12 Months	$ 713,369,516
2.	12 Months or Longer	$ 1,253,139,010

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 $187,265,755 as of June 30, 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.

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.

On May 16, 2016, the Company made a capital contribution of $45,000,000 to Nationwide Life and Annuity Insurance Company.

NOTES TO THE FINANCIAL STATEMENTS

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 $64,721,684,789 as of June 30, 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 June 30, 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

	1	2	Eligible for Redemption			
Membership Stock	Current Year Total (2+3+4+5+6)	Not 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	$ -	$ -	$ -	$ -

(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)	$ 2,904,222,478	$ 2,702,173,670	$ 2,319,564,748
2 Current Year General Account Total Collateral Pledged	$ 2,904,222,478	$ 2,702,173,670	$ 2,319,564,748
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

NOTES TO THE FINANCIAL STATEMENTS

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	$ 2,319,564,748
2 Current Year General Account Maximum Collateral Pledged	$ 2,936,729,341	$ 2,757,326,155	$ 2,319,564,748
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	$ 2,319,564,748	$ 2,319,564,748	$ -	$ 2,319,564,748
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,319,564,748	$ 2,319,564,748	$ -	$ 2,319,564,748

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	$ 2,319,564,748	$ 2,319,564,748	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total Lines (1+2+3)	$ 2,319,564,748	$ 2,319,564,748	$ -

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.

NOTES TO THE FINANCIAL STATEMENTS

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 Company maintains Professional Liability Insurance and Director and Officer Liability policies that may cover losses for certain legal and regulatory matters. The Company will make adequate provision for any probable and reasonably estimable recoveries under such policies.

The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including but not limited to the U.S. Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor (DOL), the Internal Revenue Service, 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. In addition, recent regulatory rulings, including the DOL fiduciary rule, may impact the Company's business and operations, and certain estimates and assumptions used by the Company in determining amounts presented in the financial statements and accompanying notes. Actual results could differ significantly from those estimates.

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 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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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.

The following table summarizes assets and liabilities held at fair value as of June 30, 2016:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Industrial and miscellaneous	$ -	$ 3,481,474	$ 15,999,729	$ 19,481,203
Total Bonds	$ -	$ 3,481,474	$ 15,999,729	$ 19,481,203
Securities lending collateral assets	-	131,328	-	131,328
Common stocks	55,810	71,526,800	751,056	72,333,666
Separate account assets[1]	82,730,392,404	2,265,026,277	2,694,961,551	87,690,380,232
Derivative assets	-	73,316,707	441,346,980	514,663,687
Total Assets at Fair Value	$ 82,730,448,214	$ 2,413,482,586	$ 3,153,059,316	$ 88,296,990,116
Liabilities at Fair Value				
Derivative liabilities	$ -	$ 161,633,824	$ -	$ 161,633,824
Total Liabilities at Fair Value	$ -	$ 161,633,824	$ -	$ 161,633,824

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 held at fair value during the period ended June 30, 2016:

	Beginning Balance at 3/31/2016	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 6/30/2016
Assets at Fair Value										
Industrial and miscellaneous	$14,746,240	$4,731,041	$(6,501,041)	$-	$3,122,470	$-	$-	$(190,067)	$91,086	$15,999,729
Total Bonds	$14,746,240	$4,731,041	$(6,501,041)	$-	$3,122,470	$-	$-	$(190,067)	$91,086	$15,999,729
Common stocks	$13,785,722	$-	$-	$8,450,858	$(8,488,455)	$-	$-	$(12,997,069)	$-	$751,056
Separate account assets	$2,691,217,825	$-	$-	$-	$3,743,726	$-	$-	$-	$-	$2,694,961,551
Derivative assets	$427,877,216	$-	$-	$(23,393,803)	$36,464,525	$1,654,451	$-	$(1,255,409)	$-	$441,346,980
Total Assets at Fair Value	$3,147,627,003	$4,731,041	$(6,501,041)	$(14,942,945)	$34,842,266	$1,654,451	$-	$(14,442,545)	$91,086	$3,153,059,316

NOTES TO THE FINANCIAL STATEMENTS

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2016:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$31,850,183,662	$29,575,424,304	$1,167,295,336	$29,394,603,622	$1,288,284,704	$-
Stocks	730,256,165	730,256,165	-	-	730,256,165	-
Mortgage loans, net of allowance	7,473,708,310	7,151,380,540	-	-	7,473,708,310	-
Short-term investments	372,890,873	372,890,874	2,315,009	370,575,864	-	-
Derivative assets	131,977,729	111,030,356	-	131,977,729	-	-
Policy loans[1]	933,715,405	933,715,405	-	-	933,715,405	-
Separate account assets	299,989,098	282,259,203	3,243,738	296,745,360	-	-
Securities lending collateral assets	187,134,427	187,368,699	186,636,507	497,920	-	-
Total Assets	$41,979,855,669	$39,344,325,546	$1,359,490,590	$30,194,400,495	$10,425,964,584	$-
Liabilities						
Derivative liabilities	$11,582,701	$9,647,995	$-	$11,582,701	$-	$-
Investment Contracts	21,556,750,149	22,927,507,163	-	-	21,556,750,149	-
Total Liabilities	$21,568,332,850	$22,937,155,158	$-	$11,582,701	$21,556,750,149	$-

1 Includes nonadmitted amounts

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 August 10, 2016 for the statutory statement issued on August 12, 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 August 10, 2016 for the statutory statement issued on August 12, 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.

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.

NOTES TO THE FINANCIAL STATEMENTS

(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	$ 872,141
	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	$ 872,141
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 June 30, 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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

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

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

4.2 If yes, provide 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: $ 79,214,057

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	$ 14,285,713
14.22	Preferred Stock	0	0
14.23	Common Stock	736,350,535	730,256,165
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	216,041,762	223,436,396
14.26	All Other	75,344,567	173,716,068
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,042,030,875	$ 1,141,694,342
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: $ 187,265,755

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 187,500,027

16.3 Total payable for securities lending reported on the liability page: $ 188,082,304

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	$ 7,151,380,540
1.14	Total mortgages in good standing	$ 7,151,380,540
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)	$ 7,151,380,540
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	166.4
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	38.4

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

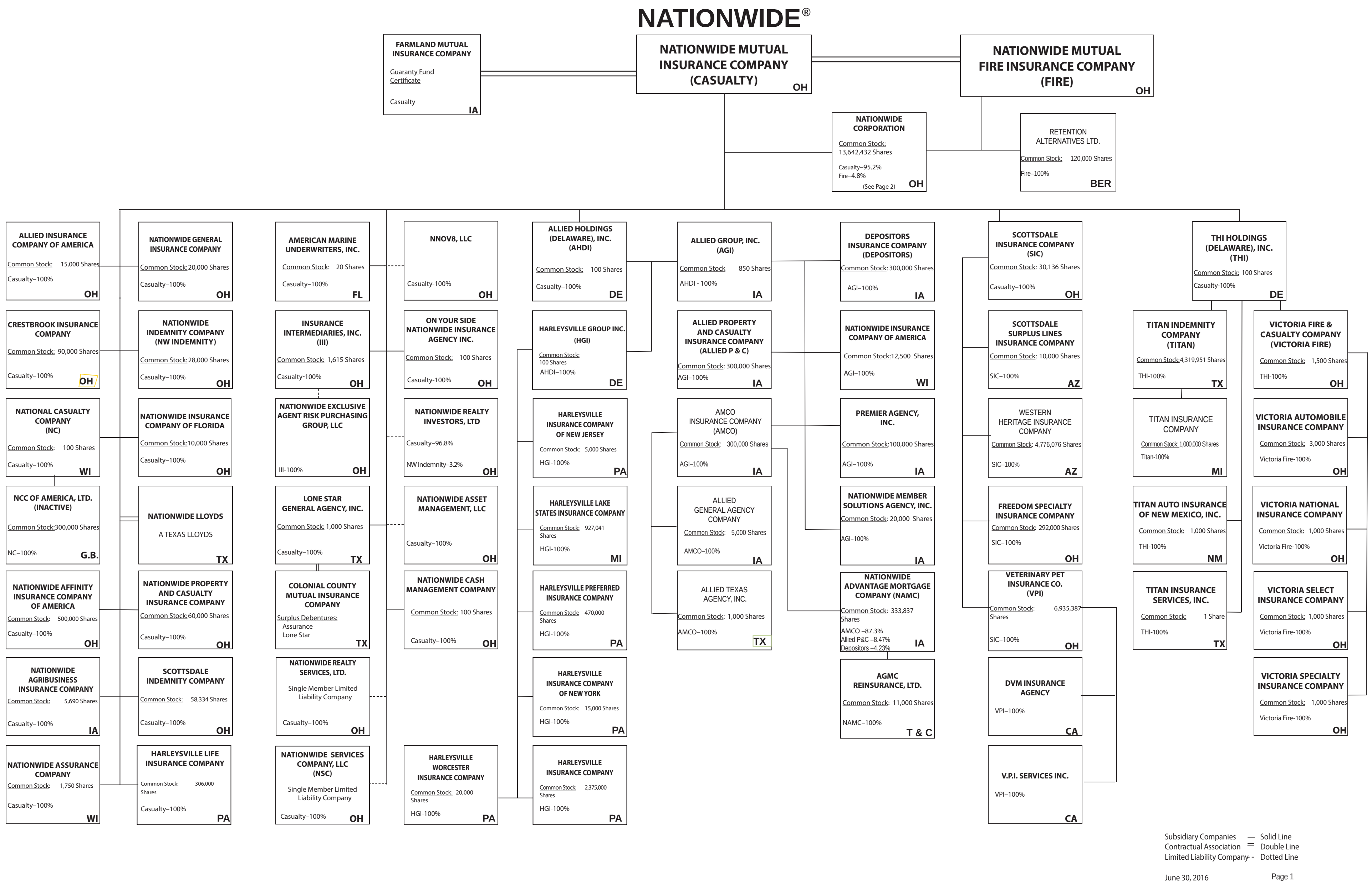
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	3,495,934	2,100,059	3,240,734	59,143,493	67,980,220	
2. Alaska AK	L	108,113	269,000	626,768	3,348,848	4,352,729	
3. Arizona AZ	L	11,778,850	3,010,533	3,370,449	134,847,832	153,007,664	
4. Arkansas AR	L	1,545,581	1,287,624	565,331	32,563,374	35,961,910	
5. California CA	L	45,146,919	18,295,559	17,374,798	417,713,982	498,531,258	
6. Colorado CO	L	13,341,820	5,240,584	1,130,706	56,865,512	76,578,622	
7. Connecticut CT	L	3,173,231	10,277,661	2,700,568	67,140,566	83,292,026	
8. Delaware DE	L	103,679,109	2,471,723	282,313	9,136,112	115,569,257	
9. District of Columbia DC	L	620,869	622,450	154,078	9,163,743	10,561,140	
10. Florida FL	L	39,852,599	17,827,499	3,008,752	641,235,544	701,924,394	
11. Georgia GA	L	10,132,837	2,394,144	3,103,779	86,792,358	102,423,118	
12. Hawaii HI	L	1,724,530	2,770,630	7,940	20,443,802	24,946,902	
13. Idaho ID	L	238,565	347,857	288,387	17,686,698	18,561,507	
14. Illinois IL	L	15,395,530	7,810,687	4,886,489	178,311,404	206,404,110	
15. Indiana IN	L	3,026,858	2,904,393	2,668,967	82,112,990	90,713,208	
16. Iowa IA	L	7,187,291	944,578	1,568,951	17,919,699	27,620,519	
17. Kansas KS	L	2,248,297	2,430,313	2,123,631	26,971,238	33,773,479	
18. Kentucky KY	L	5,694,193	4,260,992	1,210,197	34,197,341	45,362,723	
19. Louisiana LA	L	3,941,669	1,218,761	493,356	60,878,614	66,532,400	
20. Maine ME	L	510,814	743,565	(901,928)	9,248,409	9,600,860	
21. Maryland MD	L	10,599,242	5,827,783	2,047,239	85,364,290	103,838,554	
22. Massachusetts MA	L	6,808,663	27,170,406	4,795,595	109,898,548	148,673,212	
23. Michigan MI	L	12,181,255	8,935,941	11,895,940	114,746,713	147,759,849	
24. Minnesota MN	L	48,266,026	2,245,912	2,909,613	49,357,061	102,778,612	
25. Mississippi MS	L	931,987	507,056	211,047	10,243,509	11,893,599	
26. Missouri MO	L	8,877,866	2,172,745	2,441,364	43,172,702	56,664,677	
27. Montana MT	L	150,666	503,727	52,815	7,057,412	7,764,620	
28. Nebraska NE	L	465,790	2,034,954	3,884,688	13,807,641	20,193,073	
29. Nevada NV	L	852,856	653,168	606,699	18,707,019	20,819,742	
30. New Hampshire NH	L	892,967	1,711,134	3,095,684	10,412,128	16,111,913	
31. New Jersey NJ	L	20,810,447	11,399,414	7,537,761	148,201,447	187,949,069	
32. New Mexico NM	L	238,308	2,490,853	323,878	13,580,906	16,633,945	
33. New York NY	L	75,048,767	25,072,524	6,401,343	427,088,356	533,610,990	
34. North Carolina NC	L	33,915,559	5,866,806	3,799,504	78,313,442	121,895,311	
35. North Dakota ND	L	11,455,167		48,658	7,805,148	19,308,973	
36. Ohio OH	L	26,570,736	16,147,478	16,478,621	280,920,266	340,117,101	111,450,000
37. Oklahoma OK	L	673,319	1,066,148	927,683	41,807,799	44,474,949	
38. Oregon OR	L	1,389,624	3,586,741	813,048	36,946,005	42,735,418	
39. Pennsylvania PA	L	23,481,953	26,538,600	9,427,154	191,461,811	250,909,518	
40. Rhode Island RI	L	1,633,676	774,677	(4,335,280)	9,925,537	7,998,610	
41. South Carolina SC	L	4,909,293	1,887,580	1,410,544	31,385,460	39,592,877	
42. South Dakota SD	L	369,486		500,229	3,110,903	3,980,618	
43. Tennessee TN	L	2,890,570	3,668,452	1,171,334	55,189,373	62,919,729	
44. Texas TX	L	19,549,322	9,295,396	5,196,234	252,328,211	286,369,163	
45. Utah UT	L	1,016,381	3,091,452	430,757	18,699,235	23,237,825	
46. Vermont VT	L	643,166	235,975	1,687,387	7,545,013	10,111,541	
47. Virginia VA	L	10,737,483	4,866,171	1,532,318	63,104,776	80,240,748	
48. Washington WA	L	975,918	8,053,090	2,839,191	58,271,770	70,139,969	
49. West Virginia WV	L	2,389,037	2,599,177	177,998	15,729,548	20,895,760	
50. Wisconsin WI	L	1,664,366	1,842,291	1,204,790	78,115,423	82,826,870	
51. Wyoming WY	L	1,073,098	115,358	105,754	1,985,679	3,279,889	
52. American Samoa AS	N	16,472				16,472	
53. Guam GU	L	415			2,700	3,115	
54. Puerto Rico PR	L	230,168	4,914,386		26,353,838	31,498,392	
55. US Virgin Islands VI	L	35,979		10,126	606,729	652,834	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	42,061			1,248	43,309	
58. Aggregate Other Alien OT	XXX	426,823	(76,323)	1,232	9,541	361,273	0
59. Subtotal	(a) 54	605,058,521	272,427,684	137,535,214	4,276,978,746	5,292,000,165	111,450,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	11,592,199				11,592,199	
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	1,956,606		16,681		1,973,287	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	618,607,326	272,427,684	137,551,895	4,276,978,746	5,305,565,651	111,450,000
96. Plus Reinsurance Assumed	XXX	3,219,078	4,227	1	24,870,626	28,093,932	
97. Totals (All Business)	XXX	621,826,404	272,431,911	137,551,896	4,301,849,372	5,333,659,583	111,450,000
98. Less Reinsurance Ceded	XXX	61,809,966	81,387	137,320,072	230,518,132	429,729,557	
99. Totals (All Business) less Reinsurance Ceded	XXX	560,016,438	272,350,524	231,824	4,071,331,240	4,903,930,026	111,450,000

DETAILS OF WRITE-INS

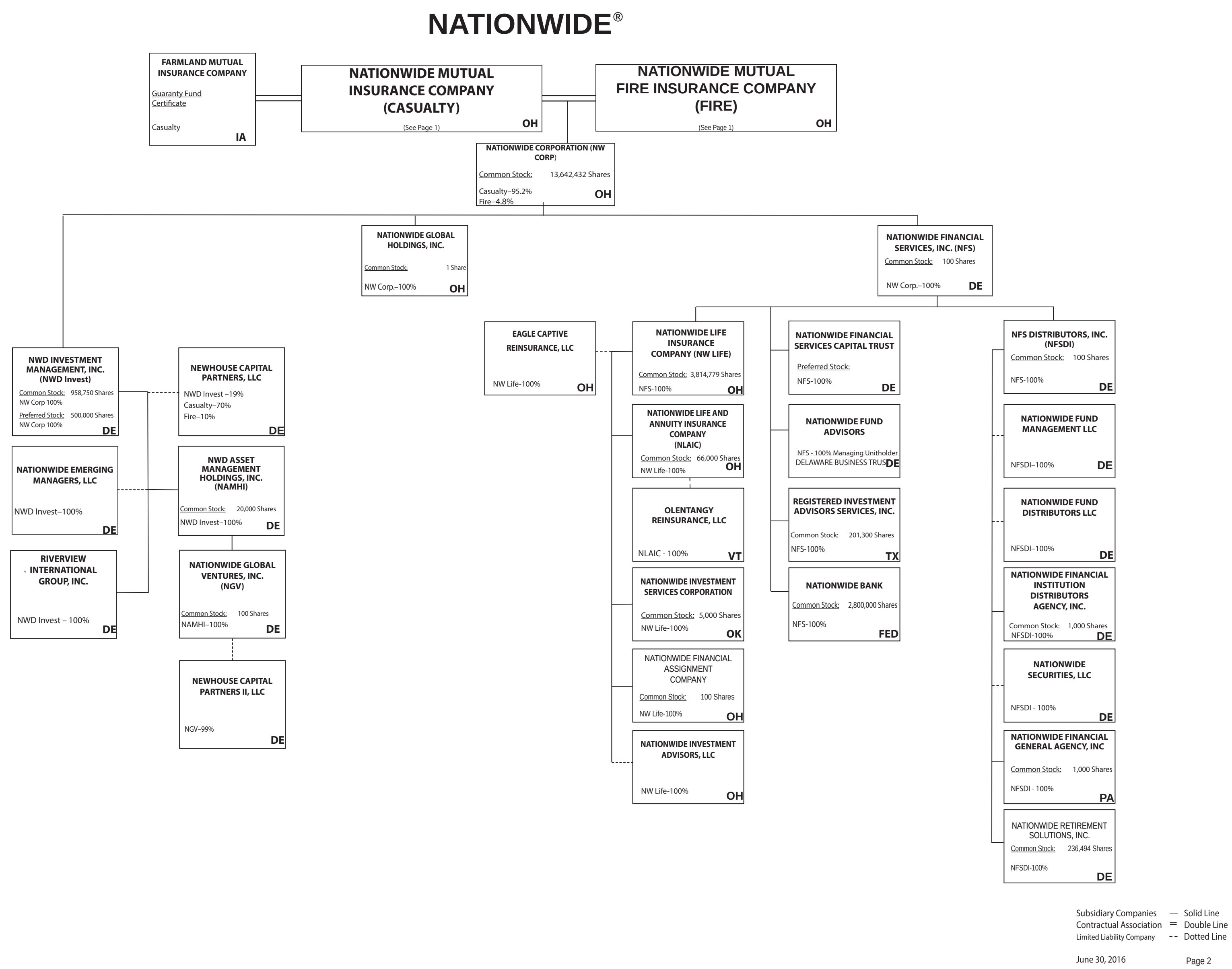
58001. Foreign - other	XXX	426,823	(76,323)	1,232	9,541	361,273	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	426,823	(76,323)	1,232	9,541	361,273	0
9401.	XXX					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.



(Casualty/Fire subsidiaries)



(Nationwide Corp. 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 Domi-ciliary 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	4595018		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	5012286		0	828 Bobcat Avenue, 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	4869438		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	4287247		0	AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual 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 Domi-ciliary 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 *
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
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		31-1486309	5012277		0	Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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
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		74-1395229	4613350		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	4287050		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		54-2113175	4596127		0	Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	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	0.010	Nationwide Mutual Insurance Company	2
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	

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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	4596556		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	4595410		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
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

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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
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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	5012295		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-2326191	5011609		0	NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3654078	4593621		0	NW-Amesbury, LLC	OH	NIA	NW-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	4984911		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	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3674167	4595090		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	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4595456		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	
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	

SCHEDULE Y

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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		81-2327221	5013443		0	NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0732898	4591430		0	NW-Dulles, LLC	OH	NIA	NW REI, 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	
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	4984902		0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

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0140	Nationwide		45-5159117	4591421		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	
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	

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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
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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	2989882+E3		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

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.

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Cash value of corporate owned insurance	1,543,984		1,543,984	1,543,984
2505. Deferred software costs	49,805,731	49,805,731	0	
2597. Summary of remaining write-ins for Line 25	51,349,715	49,805,731	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	6,680,136	7,473,519
2505. Reserve for rate stabilizations	18,268,489	18,113,414
2506. Tax credit commitment liability	26,144,203	25,498,713
2597. Summary of remaining write-ins for Line 25	51,092,828	51,085,646

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Net investment earnings on funds withheld	8,039,532		3,955,666
2705. Other fees and penalties		14,336	14,337
2797. Summary of remaining write-ins for Line 27	8,039,532	14,336	3,970,003

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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

NONE

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	520,743,084	1,297,362,178
2.2 Additional investment made after acquisition	13,601,151	42,749,904
3. Capitalized deferred interest and other	153,684	70,545
4. Accrual of discount	144,080	463,202
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	808,235	5,277,173
7. Deduct amounts received on disposals	280,492,195	904,627,022
8. Deduct amortization of premium and mortgage interest points and commitment fees	212,184	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)	7,169,386,321	6,914,640,466
12. Total valuation allowance	(18,005,790)	(18,756,697)
13. Subtotal (Line 11 plus Line 12)	7,151,380,531	6,895,883,769
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	7,151,380,531	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	14,772,004	162,164,587
2.2 Additional investment made after acquisition	68,380,292	47,400,876
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	80,066,333	18,079,485
6. Total gain (loss) on disposals		(908,876)
7. Deduct amounts received on disposals	7,253,967	52,752,926
8. Deduct amortization of premium and depreciation	22,224,856	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)	389,431,423	255,691,617
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	389,431,423	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	2,469,269,163	6,255,832,063
3. Accrual of discount	36,533,744	88,296,327
4. Unrealized valuation increase (decrease)	(55,109,574)	(179,276,737)
5. Total gain (loss) on disposals	(20,949,528)	(18,415,181)
6. Deduct consideration for bonds and stocks disposed of	1,449,215,228	4,185,209,946
7. Deduct amortization of premium	37,524,513	72,940,858
8. Total foreign exchange change in book/adjusted carrying value	(16,748,901)	(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)	30,397,495,339	29,487,047,234
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	30,397,495,339	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)	15,953,938,769	379,313,503	362,263,359	(51,649,544)	15,953,938,769	15,919,339,369		15,827,020,567
2. NAIC 2 (a)	11,198,769,810	527,082,002	177,976,713	40,551,713	11,198,769,810	11,588,426,812		11,175,608,715
3. NAIC 3 (a)	1,687,694,196	89,250,488	62,486,632	(202,128,731)	1,687,694,196	1,512,329,321		1,269,147,761
4. NAIC 4 (a)	365,893,093	11,166,763	104,445,509	153,468,026	365,893,093	426,082,373		306,880,343
5. NAIC 5 (a)	86,788,389	1,039,127	2,187,598	(2,402,368)	86,788,389	83,237,550		70,262,682
6. NAIC 6 (a)	29,474,684	1,077,039	2,649,784	39,903,152	29,474,684	67,805,091		30,694,368
7. Total Bonds	29,322,558,941	1,008,928,922	712,009,595	(22,257,752)	29,322,558,941	29,597,220,516	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	29,322,558,941	1,008,928,922	712,009,595	(22,257,752)	29,322,558,941	29,597,220,516	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	372,890,874	XXX	372,890,874	125,000	

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	11,359,072,477	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	11,236,012,387	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)	372,890,874	249,830,784
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	372,890,874	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	2,695,907
3.	Unrealized valuation increase/(decrease)	49,679,664
4.	Total gain (loss) on termination recognized	(9,040,144)
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	16,642,196
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	454,412,221
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	454,412,221

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				56,261,550
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				13,290,050
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year	(58,895)	58,895		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	1,110,451			
3.14	Section 1, Column 18, prior year	(1,068,044)	2,178,496	2,237,391	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year	(58,895)	58,895		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	1,110,451			
3.24	Section 1, Column 19, prior year	(1,068,044)	2,178,496	2,237,391	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(59,726,735)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	(363,616)			
4.22	Amount recognized	(59,363,119)	(59,726,735)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				69,551,600
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				69,551,600

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

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	454,412,221	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	69,551,600	
3.	Total (Line 1 plus Line 2)		523,963,821
4.	Part D, Section 1, Column 5	695,245,639	
5.	Part D, Section 1, Column 6	(171,281,818)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	473,424,891	
8.	Part B, Section 1, Column 13	(19,306,939)	
9.	Total (Line 7 plus Line 8)		454,117,953
10.	Part D, Section 1, Column 8	646,641,417	
11.	Part D, Section 1, Column 9	(192,523,464)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	36,779,775	
14.	Part B, Section 1, Column 20	69,551,600	
15.	Part D, Section 1, Column 11	106,331,375	
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	6,000,000	41,000,000
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	6,000,000	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 2	Location 3	4	5	6	7	8	9
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								
00-1102343	BELLEVUE	WA		04/22/2016	3.960	11,377,138		16,570,000
00-1102344	BELLEVUE	WA		04/22/2016	3.960	8,029,946		11,180,000
00-1102363	ELIZABETHTOWN	KY		05/26/2016	3.970	5,600,000		11,870,000
00-1102465	SAN DIEGO	CA		05/03/2016	4.280	6,500,000		10,010,000
00-1102536	FAIRFIELD	CT		05/18/2016	3.540	11,000,000		33,790,000
00-1102538	PITTSBURGH	PA		04/26/2016	3.820	13,000,000		24,830,000
00-1102546	CERRITOS	CA		05/02/2016	3.630	12,500,000		18,250,000
00-1102554	CHICAGO	IL		04/05/2016	3.400	70,000,000		108,250,000
00-1102558	FULLERTON	CA		06/30/2016	3.520	23,450,000		142,010,000
00-1102561	ANAHEIM	CA		06/30/2016	3.520	7,200,000		35,070,000
00-1102563	COSTA MESA	CA		06/30/2016	3.520	15,250,000		61,600,000
00-1102565	COSTA MESA	CA		06/30/2016	3.520	22,950,000		103,930,000
00-1102566	LAGUNA HILLS	CA		06/30/2016	3.520	9,800,000		51,640,000
00-1102583	ATLANTA	GA		05/27/2016	3.790	10,000,000		19,230,000
00-1102584	EMERYVILLE	CA		06/10/2016	3.580	28,000,000		37,550,000
00-1102589	ROMULUS	MI		05/27/2016	3.620	12,800,000		17,190,000
00-1102590	CHARLOTTE	NC		06/06/2016	3.900	8,500,000		11,330,000
00-1102595	MILWAUKEE	WI		05/19/2016	3.590	10,232,585		15,440,000
00-1102596	BROOKFIELD	WI		05/19/2016	3.590	19,137,415		31,330,000
00-1102597	CEDAR KNOLLS	NJ		06/16/2016	3.390	45,600,000		74,480,000
00-1102601	RICHMOND	VA		06/30/2016	3.840	2,850,000		3,860,000
00-1102602	CHANDLER	AZ		06/24/2016	3.740	9,000,000		12,270,000
00-1102607	GRIMES	IA		06/23/2016	3.460	5,316,000		9,190,000
00-1102613	AUSTIN	TX		06/23/2016	3.070	33,000,000		47,530,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	401,093,084	0	908,400,000
Mortgages in Good Standing - Mezzanine Loans								
99-0000034	HOUSTON	TX		02/06/2015	10.000		739,006	
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	739,006	0
0899999. Total - Mortgages in Good Standing				XXX	XXX	401,093,084	739,006	908,400,000
3399999. Total Mortgages				XXX	XXX	401,093,084	739,006	908,400,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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																	
00-1000178	PITTSBURGH	PA		04/25/2001	04/15/2016	77,627					0		19,615	19,615			0
00-1100058	MARYSVILLE	WA		07/16/2003	05/02/2016	326,797		711			711		186,645	193,304		6,660	6,660

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
00-1100408	LIBERTY	MO		06/01/2004	04/07/2016	150,402					0		75,637	75,637			0
00-1100458	LINCOLNTON	NC		07/20/2004	06/27/2016	4,629,568					0		4,542,668	4,542,668			0
00-1100962	SAN FRANCISCO	CA		09/15/2005	06/01/2016	1,477,450					0		1,460,807	1,460,807			0
00-1100997	CHEEKTOWAGA	NY		11/17/2005	06/09/2016	4,954,517					0		4,861,846	4,861,846			0
00-1101027	KING OF PRUSSIA	PA		11/18/2005	06/01/2016	21,166,767					0		21,045,543	21,045,256		(287)	(287)
00-1101040	RALEIGH	NC		05/25/2006	04/01/2016	25,653,532					0		25,496,347	25,471,948		(24,399)	(24,399)
00-1101100	RENO	NV		06/29/2006	04/11/2016	757,374					0		750,808	750,808			0
00-1101163	WESTERVILLE	OH		05/04/2006	06/01/2016	1,549,761					0		1,489,481	1,489,481			0
00-1101166	MORGANTOWN	WV		05/09/2006	05/16/2016	2,597,437					0		2,571,460	2,571,460			0
00-1101202	MYRTLE BEACH	SC		06/29/2006	04/29/2016	10,288,116		14,464			14,464		10,246,282	10,290,559		44,277	44,277
00-1101213	CARY	NC		06/14/2006	06/30/2016	3,983,150		15,894			15,894		4,014,633	4,020,000		5,367	5,367
00-1101218	AMHERST	NY		07/05/2006	05/20/2016	4,158,416					0		4,118,491	4,118,491			0
00-1101306	CERRITOS	CA		10/12/2006	05/02/2016	5,163,176					0		5,107,179	5,107,179			0
00-1101310	CARY	NC		10/24/2006	06/30/2016	1,500,000					0		1,500,000	1,500,000			0
00-1101888	RALEIGH	NC		09/28/2012	05/12/2016	5,650,401					0		5,620,872	5,620,872			0
00-6000248	TREVOSE	PA		01/31/2002	06/02/2016	129,401					0		65,293	65,293			0
03-0308675	OVERLAND PARK	KS		03/21/1996	04/01/2016	170,060					0		42,907	42,907			0
0199999. Total - Mortgages Closed by Repayment						94,383,952	0	31,069	0	0	31,069	0	93,216,514	93,248,132	0	31,618	31,618
Mortgages With Partial Repayments																	
00-1000030	PITTSBURGH	PA		11/16/1999		3,366,394					0		185,226	185,226			0
00-1000031	PITTSBURGH	PA		11/16/1999		1,105,400					0		84,084	84,084			0
00-1000032	PITTSBURGH	PA		09/20/1999		2,949,516					0		59,206	59,206			0
00-1000038	VISTA	CA		08/31/2000		2,452,134					0		107,895	107,895			0
00-1000171	CANTON	OH		08/15/2000		1,215,616					0		53,683	53,683			0
00-1000188	KEASBY	NJ		04/17/2000		3,019,127					0		146,180	146,180			0
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,109,814					0		25,383	25,383			0
00-1000541	COLUMBUS	OH		04/30/2001		2,884,585					0		110,896	110,896			0
00-1000593	KENILWORTH	NJ		08/08/2001		4,467,091					0		157,909	157,909			0
00-1000665	EDISON	NJ		07/06/2001		6,083,658					0		220,214	220,214			0
00-1000701	VILLANOVA	PA		12/17/2001		3,191,900					0		107,004	107,004			0
00-1000714	CLOSTER	NJ		11/08/2001		1,590,561					0		53,644	53,644			0
00-1000735	NEW CASTLE	IN		07/18/2002		1,630,230					0		47,987	47,987			0
00-1000774	FLINT	MI		12/20/2001		4,380,101					0		238,334	238,334			0
00-1000788	FT. PIERCE	FL		11/20/2001		788,191					0		43,748	43,748			0
00-1000818	LEECHBURG	PA		02/22/2002		4,070,758					0		131,763	131,763			0
00-1000819	BARBERTON	OH		12/21/2001		2,189,288					0		73,288	73,288			0
00-1000820	PITTSBURGH	PA		12/21/2001		1,007,916					0		33,741	33,741			0
00-1000821	LOWER BURRELL	PA		12/21/2001		1,134,492					0		37,978	37,978			0
00-1000822	CANAL FULTON	OH		12/21/2001		623,503					0		20,872	20,872			0
00-1000848	NEW ALBANY	OH		02/07/2002		2,383,279					0		77,372	77,372			0
00-1000858	BROOK PARK	OH		04/09/2002		2,196,997					0		148,859	148,859			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
00-1000867	SALT LAKE CITY	UT		03/01/2002		1,819,867					0		58,906	58,906			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,322,163					0		37,390	37,390			0
00-1000914	CINCINNATI	OH		07/01/2002		1,371,774					0		45,531	45,531			0
00-1000926	MARIETTA	GA		12/23/2002		2,374,202					0		33,060	33,060			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		18,820,854					0		261,513	261,513			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		5,751,146					0		73,467	73,467			0
00-1000949	STOW	OH		05/30/2002		1,995,404					0		61,069	61,069			0
00-1000958	HOUSTON	TX		06/18/2002		1,752,241					0		24,332	24,332			0
00-1000964	COLUMBUS	OH		10/03/2002		1,727,996					0		49,242	49,242			0
00-1001017	STARKVILLE	MS		07/03/2002		1,293,170					0		17,709	17,709			0
00-1001038	ITHACA	NY		10/01/2002		5,169,379					0		38,314	38,314			0
00-1001042	RAVENNA	OH		06/27/2002		4,551,270					0		137,753	137,753			0
00-1001049	WAYNE	PA		10/24/2002		209,565					0		26,262	26,262			0
00-1001090	MASON	OH		12/20/2002		7,666,584					0		66,161	66,161			0
00-1001135	MADISON	WI		12/20/2002		2,640,158					0		22,012	22,012			0
00-1001165	CHESTERFIELD	VA		11/20/2002		7,805,352					0		69,640	69,640			0
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		4,643,498					0		66,066	66,066			0
00-1001203	NILES	IL		12/30/2002		4,397,076					0		38,200	38,200			0
00-1001215	EDISON	NJ		12/17/2002		9,183,818					0		270,727	270,727			0
00-1001237	DALLAS	TX		11/20/2002		6,261,306					0		219,718	219,718			0
00-1001244	PITTSBURGH	PA		02/08/2005		16,038,241					0		171,563	171,563			0
00-1001260	PITTSBURGH	PA		03/05/2003		569,890					0		57,861	57,861			0
00-1001279	PITTSBURGH	PA		12/23/2003		4,832,295					0		118,993	118,993			0
00-1001283	GARLAND	TX		03/03/2003		1,917,302					0		53,606	53,606			0
00-1001308	CHICAGO	IL		07/22/2003		8,826,727					0		234,931	234,931			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		2,215,559					0		34,794	34,794			0
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		909,886					0		75,545	75,545			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		3,171,981					0		85,977	85,977			0
00-1002014	KNOXVILLE	TN		07/28/2003		2,153,774					0		57,346	57,346			0
00-1002028	MADISON	WI		11/25/2003		3,760,275					0		28,638	28,638			0
00-1002030	LA PALMA	CA		04/28/2003		9,208,469					0		129,662	129,662			0
00-1100012	PITTSBURGH	PA		05/13/2003		2,962,203					0		283,130	283,130			0
00-1100030	CHICAGO	IL		08/04/2003		816,617					0		72,715	72,715			0
00-1100036	MOORESVILLE	NC		08/05/2003		2,573,292					0		68,555	68,555			0
00-1100046	GLEN CARBON	IL		01/05/2004		2,404,163					0		29,423	29,423			0
00-1100047	SAINT LOUIS	MO		11/14/2003		5,294,985					0		63,186	63,186			0
00-1100067	JOHNSON CITY	TN		10/31/2003		2,017,746					0		51,755	51,755			0
00-1100068	BELLEVUE	TN		10/31/2003		2,469,085					0		63,332	63,332			0
00-1100080	GREENDALE	WI		09/02/2003		762,534					0		66,167	66,167			0
00-1100109	MILFORD	OH		09/23/2003		743,376					0		64,010	64,010			0
00-1100131	CONCORD	NH		09/30/2003		506,075					0		43,393	43,393			0

Statement as of June 30, 2016 of the **NATIONWIDE LIFE INSURANCE COMPANY**

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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
00-1100141	GRAND RAPIDS	MI		10/30/2003		553,289					0		44,158	44,158			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		4,338,956					0		65,723	65,723			0
00-1100163	RESTON	VA		10/27/2003		3,796,723					0		95,595	95,595			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,159,790					0		46,101	46,101			0
00-1100174	SIOUX FALLS	SD		11/12/2003		2,130,783					0		52,988	52,988			0
00-1100195	HOUSTON	TX		11/21/2003		1,670,489					0		21,001	21,001			0
00-1100196	HOUSTON	TX		11/21/2003		1,705,956					0		21,447	21,447			0
00-1100197	HOUSTON	TX		11/21/2003		2,156,386					0		27,110	27,110			0
00-1100202	BALDWINSVILLE	NY		12/10/2003		1,583,280					0		120,242	120,242			0
00-1100223	PITTSBURGH	PA		10/30/2003		2,762,656					0		68,406	68,406			0
00-1100233	ITHACA	NY		12/10/2003		546,151					0		4,110	4,110			0
00-1100240	MARGATE	FL		03/03/2004		10,415,597					0		79,176	79,176			0
00-1100247	CLEARFIELD	UT		12/04/2003		1,754,881					0		43,244	43,244			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		2,014,773					0		60,848	60,848			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,816,798					0		21,577	21,577			0
00-1100296	CINCINNATI	OH		01/21/2004		2,765,161					0		67,238	67,238			0
00-1100339	PORTLAND	OR		03/22/2004		2,354,824					0		29,869	29,869			0
00-1100346	FARRAGUT	TN		05/04/2004		1,676,170					0		39,739	39,739			0
00-1100347	VISALIA	CA		07/14/2004		644,346					0		40,596	40,596			0
00-1100365	WENATCHEE	WA		08/09/2004		1,865,460					0		41,567	41,567			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,910,647					0		32,977	32,977			0
00-1100371	ANDERSON	SC		12/21/2004		2,197,961					0		25,518	25,518			0
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		3,320,392					0		69,964	69,964			0
00-1100375	ALGONQUIN	IL		09/15/2004		1,480,944					0		90,995	90,995			0
00-1100378	GLENDALE	WI		04/28/2005		9,241,745					0		119,175	119,175			0
00-1100394	FORT WAYNE	IN		05/14/2004		1,929,309					0		37,463	37,463			0
00-1100403	BAKERSFIELD	CA		05/20/2004		122,641					0		2,963	2,963			0
00-1100406	EDISON	NJ		05/18/2004		3,597,626					0		85,664	85,664			0
00-1100414	BOURNE	MA		05/05/2004		3,004,017					0		47,806	47,806			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,952,226					0		45,926	45,926			0
00-1100421	PORT ORANGE	FL		09/16/2004		821,835					0		30,302	30,302			0
00-1100464	GAINESVILLE	FL		05/26/2004		5,762,231					0		77,725	77,725			0
00-1100475	ITHACA	NY		06/25/2004		2,747,667					0		19,383	19,383			0
00-1100479	OXNARD	CA		02/18/2005		2,776,480					0		32,417	32,417			0
00-1100487	HILLIARD	OH		01/06/2005		529,036					0		27,948	27,948			0
00-1100497	KENT	WA		08/23/2004		1,408,635					0		87,454	87,454			0
00-1100501	SAN DIEGO	CA		07/22/2004		8,591,429					0		81,029	81,029			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,787,789					0		15,321	15,321			0
00-1100533	DAVENPORT	IA		10/01/2004		1,308,665					0		77,419	77,419			0
00-1100581	CHARLOTTE	NC		05/11/2005		7,367,888					0		101,295	101,295			0
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,169,378					0		13,148	13,148			0
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,383,162					0		26,795	26,795			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
00-1100601	DALLAS	TX		12/16/2004		1,871,716					0		21,045	21,045			0
00-1100602	HOUSTON	TX		12/16/2004		1,871,004					0		21,037	21,037			0
00-1100603	HOUSTON	TX		12/16/2004		1,219,705					0		13,714	13,714			0
00-1100640	MANHATTAN	KS		11/03/2004		1,355,665					0		29,041	29,041			0
00-1100649	KNOXVILLE	TN		11/04/2004		3,237,763					0		38,197	38,197			0
00-1100677	LAS VEGAS	NV		02/18/2005		4,420,067					0		50,664	50,664			0
00-1100686	CHARLOTTE	NC		12/15/2004		1,426,300					0		12,093	12,093			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		5,939,863					0		127,073	127,073			0
00-1100697	CLEARFIELD	UT		01/28/2005		2,240,777					0		54,443	54,443			0
00-1100698	ALGONQUIN	IL		03/02/2005		6,833,862					0		79,972	79,972			0
00-1100717	FARMERS BRANCH	TX		12/16/2004		688,313					0		7,739	7,739			0
00-1100718	FARMERS BRANCH	TX		12/16/2004		682,029					0		7,668	7,668			0
00-1100720	HOUSTON	TX		12/16/2004		766,917					0		8,623	8,623			0
00-1100721	DALLAS	TX		12/16/2004		1,267,782					0		14,254	14,254			0
00-1100722	HOUSTON	TX		12/16/2004		961,223					0		10,808	10,808			0
00-1100723	WAUSAU	WI		03/28/2006		1,798,500					0		10,798	10,798			0
00-1100729	PHOENIX	AZ		03/30/2005		3,868,214					0		40,702	40,702			0
00-1100738	CHULA VISTA	CA		01/28/2005		1,201,219					0		17,401	17,401			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		4,168,425					0		67,809	67,809			0
00-1100765	CHICAGO	IL		05/19/2005		1,375,380					0		36,458	36,458			0
00-1100773	SIMI VALLEY	CA		08/31/2005		5,267,504					0		104,529	104,529			0
00-1100781	BROOKLYN PARK	MN		04/18/2005		4,977,298					0		47,129	47,129			0
00-1100796	TAMPA	FL		02/14/2006		1,269,455					0		91,316	91,316			0
00-1100806	RENO	NV		03/15/2005		7,639,889					0		90,024	90,024			0
00-1100807	ELLENWOOD	GA		06/24/2005		4,712,854					0		52,118	52,118			0
00-1100822	LAS VEGAS	NV		06/07/2005		11,854,907					0		134,102	134,102			0
00-1100826	DUQUESNE	PA		06/03/2005		2,003,945					0		40,323	40,323			0
00-1100856	NAPLES	FL		06/30/2005		16,880,617					0		195,171	195,171			0
00-1100857	COLORADO SPRINGS	CO		06/15/2005		1,510,583					0		48,345	48,345			0
00-1100859	ROCKVILLE	MD		07/13/2005		5,244,842					0		59,786	59,786			0
00-1100867	CARSON	CA		07/27/2005		3,309,551					0		38,114	38,114			0
00-1100868	REDMOND	WA		09/08/2006		21,230,650					0		207,908	207,908			0
00-1100877	FAIRFIELD	NJ		07/06/2005		8,864,521					0		135,033	135,033			0
00-1100916	NASHVILLE	TN		06/20/2006		3,885,013					0		39,237	39,237			0
00-1100917	W. BABYLON	NY		02/05/2008		4,214,787					0		33,173	33,173			0
00-1100918	IONIA	MI		08/16/2005		2,228,078					0		25,090	25,090			0
00-1100920	BEAVERTON	OR		08/09/2005		5,502,730					0		63,756	63,756			0
00-1100928	TAMPA	FL		09/01/2005		6,738,509					0		135,743	135,743			0
00-1100983	WAUKEGAN	IL		10/26/2005		1,385,204					0		26,837	26,837			0
00-1100990	ROCKVILLE	MD		05/10/2006		4,208,235					0		44,319	44,319			0
00-1100992	SOUTHGATE	MI		10/14/2005		3,825,125					0		27,259	27,259			0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100999	SOUTH JORDAN	UT		11/07/2005		3,796,129					0		72,900	72,900			0
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,268,046					0		14,140	14,140			0
00-1101003	JACKSONVILLE	FL		10/12/2005		4,158,252					0		80,160	80,160			0
00-1101007	TAMPA	FL		12/08/2005		1,763,856					0		77,997	77,997			0
00-1101025	MANHATTAN	KS		12/08/2005		3,533,159					0		66,271	66,271			0
00-1101031	PLANO	TX		12/01/2005		4,768,723					0		213,089	213,089			0
00-1101033	RALEIGH	NC		01/13/2006		22,506,441					0		218,652	218,652			0
00-1101037	MIRAMAR	FL		03/22/2007		1,386,999					0		22,613	22,613			0
00-1101041	GARDEN CITY	GA		04/28/2006		4,462,446					0		89,172	89,172			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		2,686,568					0		67,890	67,890			0
00-1101056	ELLICOTT CITY	MD		12/08/2005		20,100,000					0		66,295	66,295			0
00-1101074	RALEIGH	NC		01/13/2006		25,210,854					0		260,497	260,497			0
00-1101137	FRANKFORT	IL		04/23/2007		3,086,395					0		27,521	27,521			0
00-1101138	INDIAN TRAIL	NC		04/26/2006		2,734,871					0		43,608	43,608			0
00-1101145	TUSTIN	CA		04/11/2006		3,545,164					0		16,094	16,094			0
00-1101152	CINCINNATI	OH		09/28/2006		2,114,565					0		77,422	77,422			0
00-1101156	LAKESIDE	CA		01/03/2007		8,935,099					0		84,029	84,029			0
00-1101157	MASPETH	NY		04/21/2006		1,316,393					0		23,641	23,641			0
00-1101161	BONITA SPRINGS	FL		04/17/2006		443,473					0		21,527	21,527			0
00-1101173	VISTA	CA		05/31/2006		1,138,142					0		51,368	51,368			0
00-1101181	LAKE ST LOUIS	MO		06/29/2007		13,629,841					0		203,392	203,392			0
00-1101197	COLUMBUS	OH		02/06/2007		6,928,123					0		47,692	47,692			0
00-1101211	LAS VEGAS	NV		06/29/2006		3,168,686					0		30,186	30,186			0
00-1101214	MIAMI	FL		12/07/2006		10,882,428					0		98,422	98,422			0
00-1101215	LUMBERTON	NC		08/25/2006		281,156					0		93,710	93,710			0
00-1101224	DUQUESNE	PA		01/12/2007		2,397,123					0		37,884	37,884			0
00-1101227	MURRIETA	CA		06/15/2007		13,245,926					0		69,686	69,686			0
00-1101229	SAN FRANCISCO	CA		07/31/2006		408,771					0		2,000	2,000			0
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		4,967,804					0		128,620	128,620			0
00-1101231	CENTREVILLE	VA		11/29/2006		17,526,074					0		88,732	88,732			0
00-1101233	CENTREVILLE	VA		02/29/2008		3,626,512					0		17,427	17,427			0
00-1101238	BIRMINGHAM	AL		08/11/2006		11,293,846					0		68,842	68,842			0
00-1101248	POWAY	CA		08/30/2006		1,267,797					0		12,000	12,000			0
00-1101254	EL SEGUNDO	CA		08/31/2006		5,027,820					0		25,216	25,216			0
00-1101278	KANSAS CITY	KS		10/05/2006		3,953,020					0		57,837	57,837			0
00-1101279	LANCASTER	PA		12/01/2006		14,431,430					0		138,162	138,162			0
00-1101280	COATESVILLE	PA		12/01/2006		3,092,449					0		29,606	29,606			0
00-1101283	HAUPPAUGE	NY		09/27/2006		4,464,561					0		26,893	26,893			0
00-1101287	PALATINE	IL		08/25/2006		19,591,005					0		104,404	104,404			0
00-1101293	DAYTON	OH		09/26/2006		840,793					0		7,768	7,768			0
00-1101302	DES PLAINES	IL		11/06/2006		1,869,524					0		17,709	17,709			0
00-1101308	CARLSBAD	CA		01/11/2007		1,571,877					0		8,047	8,047			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
00-1101309	BRANCHBURG	NJ		11/07/2006		3,734,823					0		15,810	15,810			0
00-1101317	LIVONIA	MI		12/18/2006		2,099,720					0		33,667	33,667			0
00-1101332	CLEARFIELD	UT		10/31/2006		3,889,294					0		37,045	37,045			0
00-1101340	RIVERTON	UT		11/17/2006		1,660,570					0		16,039	16,039			0
00-1101375	HILLSBORO	OR		02/05/2007		5,091,062					0		32,961	32,961			0
00-1101383	AURORA	OH		04/12/2007		5,316,809					0		48,815	48,815			0
00-1101387	SANTA FE	NM		01/22/2007		737,098					0		104,306	104,306			0
00-1101395	SAN DIEGO	CA		08/31/2007		4,762,872					0		52,413	52,413			0
00-1101405	ANNAPOLIS	MD		03/23/2007		2,399,280					0		22,528	22,528			0
00-1101414	LAKE ST LOUIS	MO		12/21/2007		2,867,948					0		42,641	42,641			0
00-1101419	AVON	MA		04/27/2007		721,427					0		23,728	23,728			0
00-1101427	MILWAUKEE	WI		10/31/2007		2,824,280					0		19,218	19,218			0
00-1101439	SANTA MARIA	CA		04/17/2007		810,154					0		7,328	7,328			0
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,035,742					0		18,848	18,848			0
00-1101447	TAMPA	FL		06/29/2007		1,581,103					0		24,409	24,409			0
00-1101449	MORENO VALLEY	CA		05/29/2007		6,849,789					0		48,333	48,333			0
00-1101453	CHARLESTON	SC		06/05/2007		2,629,154					0		23,325	23,325			0
00-1101456	BURLINGTON	WA		05/14/2007		3,218,338					0		105,503	105,503			0
00-1101458	CHICAGO	IL		05/22/2007		4,410,382					0		41,250	41,250			0
00-1101475	LONGWOOD	FL		12/27/2007		6,708,556					0		195,297	195,297			0
00-1101481	ANN ARBOR	MI		07/24/2007		21,454,401					0		87,908	87,908			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		4,120,279					0		61,410	61,410			0
00-1101493	SALT LAKE CITY	UT		07/30/2007		10,703,159					0		63,529	63,529			0
00-1101509	ITHACA	NY		07/31/2007		4,276,342					0		31,630	31,630			0
00-1101512	BURR RIDGE	IL		12/03/2007		3,355,738					0		18,085	18,085			0
00-1101518	BIRMINGHAM	AL		08/07/2007		5,447,226					0		81,046	81,046			0
00-1101521	ATLANTA	GA		08/07/2007		10,492,441					0		59,397	59,397			0
00-1101525	AUSTIN	TX		07/18/2007		4,095,141					0		35,672	35,672			0
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,644,896					0		14,224	14,224			0
00-1101534	TORRANCE	CA		08/30/2007		4,308,615					0		36,535	36,535			0
00-1101540	ORANGE	CA		08/29/2007		10,138,628					0		43,896	43,896			0
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		4,509,742					0		39,024	39,024			0
00-1101545	CERRITOS	CA		09/10/2007		7,947,401					0		61,508	61,508			0
00-1101548	TACOMA	WA		10/31/2007		13,238,995					0		78,701	78,701			0
00-1101549	TACOMA	WA		10/31/2007		3,441,274					0		27,805	27,805			0
00-1101558	ROCKLEDGE	FL		09/24/2007		6,134,795					0		34,244	34,244			0
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,201,224					0		39,310	39,310			0
00-1101563	HICKORY	NC		10/19/2007		2,931,590					0		42,816	42,816			0
00-1101566	ADDISON	IL		10/18/2007		2,705,281					0		12,304	12,304			0
00-1101567	VARIOUS	PA		08/31/2007		13,694,546					0		414,659	414,659			0
00-1101568	VARIOUS	OH		08/31/2007		7,857,951					0		237,932	237,932			0

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
00-1101631	SAN DIEGO	CA		04/03/2008		3,924,369					0		33,933	33,933			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,827,590					0		37,547	37,547			0
00-1101637	PITTSBURGH	PA		04/22/2008		12,456,654					0		85,608	85,608			0
00-1101640	MOON TOWNSHIP	PA		07/24/2008		17,266,879					0		119,338	119,338			0
00-1101646	TACOMA	WA		10/30/2008		1,308,573					0		9,824	9,824			0
00-1101650	BEDFORD	OH		09/26/2008		9,016,622					0		213,484	213,484			0
00-1101672	HOUSTON	TX		02/19/2010		7,076,779					0		43,266	43,266			0
00-1101673	ADDISON	IL		02/19/2010		2,573,374					0		15,733	15,733			0
00-1101674	HANOVER	MD		02/19/2010		4,503,405					0		27,533	27,533			0
00-1101675	ALGONA	WA		02/19/2010		13,602,121					0		83,160	83,160			0
00-1101678	ADDISON	IL		02/19/2010		3,951,968					0		24,161	24,161			0
00-1101679	ATLANTA	GA		02/19/2010		11,212,559					0		68,551	68,551			0
00-1101680	HOUSTON	TX		02/19/2010		1,378,594					0		8,428	8,428			0
00-1101681	HOUSTON	TX		02/19/2010		2,297,656					0		14,047	14,047			0
00-1101682	BUFORD	GA		02/19/2010		2,113,843					0		12,924	12,924			0
00-1101685	SAN ANTONIO	TX		03/18/2010		11,559,254					0		77,585	77,585			0
00-1101686	PITTSBURGH	PA		03/26/2010		1,192,119					0		34,344	34,344			0
00-1101688	MADISON	WI		04/23/2010		6,616,171					0		53,492	53,492			0
00-1101690	WEST VIEW	PA		06/10/2010		5,232,382					0		32,249	32,249			0
00-1101691	ALEXANDRIA	VA		06/18/2010		5,171,069					0		34,911	34,911			0
00-1101693	FT WRIGHT	KY		10/05/2010		7,395,228					0		34,890	34,890			0
00-1101695	KENT	WA		07/15/2010		4,235,837					0		83,681	83,681			0
00-1101699	BURLINGTON	KY		08/05/2010		8,578,716					0		62,464	62,464			0
00-1101700	HOUSTON	TX		09/01/2010		3,567,751					0		70,619	70,619			0
00-1101701	FAIRVIEW	OR		09/29/2010		11,906,270					0		61,258	61,258			0
00-1101702	CLINTON	UT		10/08/2010		9,708,928					0		131,806	131,806			0
00-1101703	GLENSHAW	PA		01/27/2011		11,899,670					0		126,760	126,760			0
00-1101704	ST. PETERSBURG	FL		08/05/2010		158,372					0		33,384	33,384			0
00-1101715	LYNDHURST	NJ		12/01/2010		8,308,122					0		40,246	40,246			0
00-1101719	LOVELAND	OH		12/13/2010		1,514,279					0		67,832	67,832			0
00-1101720	WEST BEND	WI		12/07/2010		8,453,265					0		62,321	62,321			0
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,456,949					0		31,943	31,943			0
00-1101723	SPRING VALLEY	CA		01/31/2011		3,663,241					0		26,079	26,079			0
00-1101724	TORRANCE	CA		01/27/2011		4,477,496					0		87,927	87,927			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,331,643					0		16,131	16,131			0
00-1101726	COLUMBUS	OH	S	12/29/2010		17,347,328					0		118,327	118,327			0
00-1101727	WEST BABYLON	NY		02/15/2011		3,056,118					0		30,972	30,972			0
00-1101728	COLUMBUS	OH	S	06/08/2011		2,016,284					0		79,768	79,768			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		36,183,509					0		224,099	224,099			0
00-1101733	BIRMINGHAM	AL		03/11/2011		21,412,492					0		132,275	132,275			0
00-1101734	BIRMINGHAM	AL		07/08/2011		1,017,016					0		36,760	36,760			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
00-1101736	SHAWNEE	KS		03/01/2011		3,447,661					0		36,791	36,791			0
00-1101738	FLORHAM PARK	NJ		06/02/2011		19,583,664					0		90,533	90,533			0
00-1101743	CHAPEL HILL	NC		11/15/2011		7,572,607					0		45,249	45,249			0
00-1101746	MESA	AZ		05/20/2011		2,716,327					0		34,285	34,285			0
00-1101747	IRVINE	CA		05/02/2011		7,417,236					0		133,299	133,299			0
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,803,435					0		12,501	12,501			0
00-1101751	WOOD DALE	IL		05/05/2011		4,269,764					0		27,362	27,362			0
00-1101753	HOUSTON	TX		06/29/2011		12,964,571					0		230,206	230,206			0
00-1101756	NASHVILLE	TN		07/20/2011		8,661,899					0		88,652	88,652			0
00-1101757	WOODINVILLE	WA		07/13/2011		5,369,724					0		40,585	40,585			0
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,503,464					0		18,528	18,528			0
00-1101760	WOOD DALE	IL		05/05/2011		2,472,021					0		24,039	24,039			0
00-1101761	WOOD DALE	IL		05/05/2011		4,928,398					0		31,583	31,583			0
00-1101762	WOOD DALE	IL		05/05/2011		3,747,399					0		24,015	24,015			0
00-1101763	CINCINNATI	OH		08/30/2011		14,511,542					0		99,435	99,435			0
00-1101765	CHICAGO	IL		08/31/2011		5,458,503					0		101,029	101,029			0
00-1101767	GREENFIELD	WI		09/12/2011		9,677,079					0		66,110	66,110			0
00-1101771	CINCINNATI	OH		07/27/2011		5,305,418					0		32,297	32,297			0
00-1101772	PARKER	CO		09/01/2011		14,882,963					0		73,668	73,668			0
00-1101776	ORANGE	CA		09/29/2011		5,429,588					0		105,725	105,725			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		18,622,974					0		92,794	92,794			0
00-1101782	LAGUNA HILLS	CA		10/11/2011		9,585,273					0		69,331	69,331			0
00-1101783	MISSION VIEJO	CA		12/15/2011		4,546,780					0		32,215	32,215			0
00-1101784	SEATTLE	WA		09/30/2011		6,665,667					0		32,716	32,716			0
00-1101786	PITTSBURGH	PA		09/23/2011		29,341,636					0		198,093	198,093			0
00-1101788	WEST CHESTER	PA		10/31/2011		7,438,374					0		55,457	55,457			0
00-1101789	LENEXA	KS		12/08/2011		7,675,763					0		79,156	79,156			0
00-1101791	WAUSAU	WI		11/22/2011		4,554,878					0		31,268	31,268			0
00-1101792	LEXINGTON	KY		02/07/2012		4,055,316					0		40,701	40,701			0
00-1101793	SAN ANTONIO	TX		10/21/2011		617,589					0		4,099	4,099			0
00-1101794	RALEIGH	NC		11/21/2011		4,561,344					0		23,517	23,517			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,501,563					0		29,773	29,773			0
00-1101800	CHICAGO	IL		11/30/2011		16,805,430					0		83,434	83,434			0
00-1101802	COLUMBUS	OH	S	12/01/2011		11,307,236					0		118,638	118,638			0
00-1101803	HOUSTON	TX		11/16/2011		17,685,209					0		81,519	81,519			0
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,379,449					0		37,178	37,178			0
00-1101807	LAGRANGE	KY		12/14/2011		3,139,966					0		54,159	54,159			0
00-1101811	BUFORD	GA		12/20/2011		27,264,863					0		135,085	135,085			0
00-1101812	PLATTEVILLE	WI		01/25/2012		5,002,929					0		23,529	23,529			0
00-1101816	ATLANTA	GA		03/01/2012		45,280,922					0		343,786	343,786			0
00-1101817	OAKLAND	CA		06/27/2012		9,748,419					0		46,353	46,353			0
00-1101819	HOUSTON	TX		03/29/2012		25,041,726					0		118,716	118,716			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
00-1101825	REISTERSTOWN	MD		06/01/2012		6,050,513					0		59,583	59,583			0
00-1101826	BEDMINSTER	NJ		04/19/2012		8,116,109					0		48,837	48,837			0
00-1101828	DYER	IN		04/05/2012		1,852,497					0		40,918	40,918			0
00-1101830	PITTSBURGH	PA		05/03/2012		4,251,303					0		42,595	42,595			0
00-1101831	COMMACK	NY		04/25/2012		4,379,720					0		47,296	47,296			0
00-1101832	CENTEREACH	NY		06/29/2012		15,134,680					0		116,477	116,477			0
00-1101833	COLUMBIA	SC		05/03/2012		2,825,211					0		28,942	28,942			0
00-1101835	BRENTWOOD	TN		05/08/2012		5,718,802					0		38,112	38,112			0
00-1101838	ANN ARBOR	MI		04/27/2012		14,683,714					0		101,496	101,496			0
00-1101839	WASHINGTON	DC		09/17/2012		22,701,120					0		111,771	111,771			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		4,131,069					0		20,667	20,667			0
00-1101847	BRENTWOOD	TN		11/08/2012		8,160,428					0		53,643	53,643			0
00-1101848	CINCINNATI	OH		07/20/2012		20,104,182					0		160,397	160,397			0
00-1101852	OCEANSIDE	CA		06/28/2012		4,968,092					0		34,669	34,669			0
00-1101860	MILWAUKEE	WI		06/15/2012		9,980,810					0		105,354	105,354			0
00-1101861	REDMOND	WA		06/08/2012		22,627,660					0		151,764	151,764			0
00-1101863	MULLICA HILL	NJ		06/20/2012		4,580,000					0		46,033	46,033			0
00-1101865	COLUMBUS	OH		08/09/2012		6,752,507					0		42,445	42,445			0
00-1101869	IRVINE	CA		08/09/2012		27,472,175					0		147,762	147,762			0
00-1101870	PORTLAND	OR		09/25/2012		3,775,424					0		27,664	27,664			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,902,582					0		34,863	34,863			0
00-1101873	CINCINNATI	OH		08/23/2012		11,373,864					0		77,945	77,945			0
00-1101874	FT. THOMAS	KY		08/23/2012		8,044,929					0		55,131	55,131			0
00-1101875	GRANDVIEW	MO		07/25/2012		10,908,365					0		113,835	113,835			0
00-1101876	CARLSBAD	CA		06/22/2012		17,531,412					0		86,152	86,152			0
00-1101879	BOULDER	CO		08/01/2012		3,903,648					0		28,247	28,247			0
00-1101881	NASHVILLE	TN		09/10/2012		4,636,286					0		31,388	31,388			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,569,930					0		23,112	23,112			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,467,281					0		22,708	22,708			0
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,344,575					0		21,686	21,686			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		23,082,762					0		123,671	123,671			0
00-1101893	FORT WORTH	TX		10/01/2012		9,452,784					0		43,926	43,926			0
00-1101894	COLUMBUS	OH	S	11/13/2012		22,583,147					0		219,942	219,942			0
00-1101895	CHARLESTON	SC		11/13/2012		7,154,437					0		45,857	45,857			0
00-1101898	NEW YORK	NY		11/15/2012		28,426,449					0		141,995	141,995			0
00-1101899	NEW YORK	NY		11/15/2012		4,435,542					0		54,987	54,987			0
00-1101900	BELLEVUE	WA		12/06/2012		11,443,020					0		76,604	76,604			0
00-1101901	NASHVILLE	TN		03/14/2013		5,434,496					0		36,853	36,853			0
00-1101904	WOODLAND	CA		10/24/2012		6,442,273					0		47,336	47,336			0
00-1101906	CHICAGO	IL		04/01/2013		11,793,285					0		120,857	120,857			0
00-1101909	IRVINE	CA		11/30/2012		42,504,137					0		223,821	223,821			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
00-1101912	COLUMBUS	OH	S	12/19/2012		26,507,336					0		322,510	322,510			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,232,756					0		11,848	11,848			0
00-1101914	LOGAN	UT		11/13/2012		5,084,032					0		26,566	26,566			0
00-1101920	CHANDLER	AZ		12/20/2012		5,727,624					0		38,702	38,702			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		12,197,925					0		123,692	123,692			0
00-1101922	JUANITA	WA		02/07/2013		7,510,748					0		47,550	47,550			0
00-1101924	TUSTIN	CA		12/05/2012		20,515,120					0		110,177	110,177			0
00-1101927	BRICK	NJ		12/12/2012		21,743,527					0		115,522	115,522			0
00-1101928	ANAHEIM	CA		12/14/2012		30,246,162					0		161,192	161,192			0
00-1101929	IRVINE	CA		01/03/2013		3,608,062					0		37,128	37,128			0
00-1101930	KANSAS CITY	MO		02/05/2013		2,796,248					0		28,774	28,774			0
00-1101931	CHICAGO	IL		01/22/2013		5,321,891					0		54,764	54,764			0
00-1101933	PITTSBURGH	PA		12/21/2012		6,151,556					0		41,670	41,670			0
00-1101934	SCOTTSDALE	AZ		05/01/2013		14,850,185		(9,043)			(9,043)		74,415	74,415			0
00-1101935	WASHINGTON	DC		03/14/2013		19,089,352					0		140,641	140,641			0
00-1101938	GRIMES	IA		03/27/2013		4,415,451					0		28,835	28,835			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		15,630,745					0		81,787	81,787			0
00-1101944	OMAHA	NE		03/07/2013		5,235,065					0		26,601	26,601			0
00-1101946	MCLEAN	VA		08/02/2013		10,055,198					0		52,262	52,262			0
00-1101949	COLUMBIA	SC		03/19/2013		15,500,000					0		46,027	46,027			0
00-1101950	KANSAS CITY	MO		03/04/2013		7,458,157					0		52,798	52,798			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		9,136,721					0		60,737	60,737			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		6,188,303					0		91,909	91,909			0
00-1101954	WEST DES MOINES	IA		04/24/2013		6,480,651					0		43,584	43,584			0
00-1101955	WASHINGTON	DC		04/15/2013		14,849,012		(4,244)			(4,244)		120,724	120,724			0
00-1101956	CHINO	CA		04/11/2013		6,087,298					0		58,646	58,646			0
00-1101957	CINCINNATI	OH		05/31/2013		17,987,628		2,986			2,986		121,694	121,694			0
00-1101958	PITTSBURGH	PA		03/22/2013		11,890,870					0		61,088	61,088			0
00-1101959	SAN MATEO	CA		06/03/2013		7,189,739					0		34,359	34,359			0
00-1101960	OMAHA	NE		04/03/2013		3,649,627					0		25,185	25,185			0
00-1101963	PORT ORANGE	FL		04/11/2013		6,370,514					0		28,751	28,751			0
00-1101964	BELLMORE	NY		04/24/2013		6,302,615					0		30,872	30,872			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,771,402					0		25,080	25,080			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,596,791					0		44,604	44,604			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,388,293					0		11,606	11,606			0
00-1101970	KNOXVILLE	TN		07/03/2013		10,521,296					0		66,581	66,581			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		7,768,527					0		51,118	51,118			0
00-1101972	CHAPEL HILL	NC		05/17/2013		6,436,553					0		60,715	60,715			0
00-1101973	CAMERON PARK	CA		08/28/2013		10,860,460					0		52,035	52,035			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		24,028,063					0		309,338	309,338			0
00-1101977	ANN ARBOR	MI		07/01/2013		14,290,185					0		77,620	77,620			0
00-1101978	FREDERICK	MD		06/27/2013		29,769,864					0		141,072	141,072			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
00-1101979	SEATTLE	WA		08/01/2013		18,361,754					0		185,898	185,898			0
00-1101980	NASHVILLE	TN		07/02/2013		47,784,705					0		243,766	243,766			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		3,249,859					0		16,526	16,526			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013		6,758,668					0		36,203	36,203			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,914,873					0		42,194	42,194			0
00-1101989	SALEM	OR		08/05/2013		13,402,005					0		70,210	70,210			0
00-1101991	MARGATE	FL		08/02/2013		8,646,149					0		53,007	53,007			0
00-1101993	ROCHESTER	MN		10/01/2013		26,928,035					0		131,291	131,291			0
00-1101994	TIGARD	OR		08/21/2013		8,041,595		8,534			8,534		57,970	57,970			0
00-1101995	MENLO PARK	CA		06/10/2013		28,502,371					0		162,928	162,928			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		6,744,190					0		46,245	46,245			0
00-1101997	LEXINGTON	KY		03/03/2014		12,777,652					0		85,815	85,815			0
00-1101998	WINSTON SALEM	NC		07/02/2013		10,262,549					0		53,521	53,521			0
00-1102000	NEW BEDFORD	MA		08/12/2013		10,509,055					0		56,352	56,352			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		8,684,847					0		46,952	46,952			0
00-1102003	JUPITER	FL		09/17/2013		16,001,124					0		73,718	73,718			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		10,341,888					0		72,395	72,395			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		12,042,783					0		119,308	119,308			0
00-1102010	MANSFIELD	TX		11/25/2013		5,603,167					0		52,583	52,583			0
00-1102011	MANSFIELD	TX		11/25/2013		24,280,390					0		227,858	227,858			0
00-1102013	TULSA	OK		09/25/2013		19,776,711					0		89,199	89,199			0
00-1102015	BOSTON	MA		07/30/2013		14,102,363					0		101,673	101,673			0
00-1102016	ANN ARBOR	MI		08/01/2013		6,896,062					0		68,708	68,708			0
00-1102021	EVANSTON	IL		09/09/2013		2,378,462					0		14,523	14,523			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,794,853					0		40,916	40,916			0
00-1102027	OWASSO	OK		10/10/2013		21,620,377					0		238,103	238,103			0
00-1102028	MOORE	OK		10/10/2013		16,911,490					0		186,245	186,245			0
00-1102029	BROKEN ARROW	OK		10/10/2013		10,131,243					0		111,575	111,575			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,992,653					0		30,723	30,723			0
00-1102031	PASADENA	CA		09/03/2013		2,377,454					0		14,630	14,630			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		11,169,757					0		173,876	173,876			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		13,459,559					0		62,056	62,056			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,553,254					0		53,115	53,115			0
00-1102038	LONE TREE	CO		08/29/2013		21,354,000					0		136,251	136,251			0
00-1102040	CARSON	CA		08/29/2013		4,267,663					0		27,583	27,583			0
00-1102041	SPARTANBURG	SC		10/23/2013		7,416,288					0		106,773	106,773			0
00-1102043	GRAPEVINE	TX		12/05/2013		29,055,269					0		116,012	116,012			0
00-1102045	DENVER	CO		02/13/2014		36,951,590					0		158,832	158,832			0
00-1102046	EAST ISLIP	NY		11/21/2013		13,318,368					0		112,273	112,273			0
00-1102050	CHINO	CA		12/30/2013		10,646,094					0		48,925	48,925			0
00-1102051	GAINESVILLE	FL		11/01/2013		13,263,620					0		56,837	56,837			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
00-1102059	TALLAHASSEE	FL		10/25/2013		18,898,254		(15,008)			(15,008)		98,380	98,380			0
00-1102065	SEATTLE	WA		11/01/2013		4,153,651					0		18,727	18,727			0
00-1102066	TUKWILA	WA		11/01/2013		5,756,068		(4,395)			(4,395)		24,667	24,667			0
00-1102067	FARGO	ND		02/03/2014		4,664,664					0		65,725	65,725			0
00-1102068	PIKESVILLE	MD		10/30/2013		3,827,546					0		22,253	22,253			0
00-1102073	NORMAN	OK		11/07/2013		9,382,706					0		82,530	82,530			0
00-1102077	YUKON	OK		12/19/2013		22,000,000					0		86,176	86,176			0
00-1102084	WOODSTOCK	GA		01/09/2014		26,662,791					0		105,141	105,141			0
00-1102087	MADISON	WI		06/03/2014		11,263,948					0		44,036	44,036			0
00-1102088	MADISON	WI		02/03/2014		2,366,237					0		20,322	20,322			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		4,277,942					0		17,063	17,063			0
00-1102092	SANDY	OR		04/07/2014		2,147,846					0		8,726	8,726			0
00-1102093	CHATTANOOGA	TN		02/07/2014		3,407,587					0		29,237	29,237			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,594,717					0		31,154	31,154			0
00-1102096	BALTIMORE	MD		11/12/2013		10,000,000					0		40,605	40,605			0
00-1102099	BEAVERTON	OR		12/10/2013		32,120,641					0		200,733	200,733			0
00-1102100	SAN DIEGO	CA		12/12/2013		7,870,664					0		45,925	45,925			0
00-1102102	ONTARIO	CA		10/31/2013		7,153,978					0		43,798	43,798			0
00-1102106	CARROLLTON	TX		12/26/2013		10,852,349					0		41,985	41,985			0
00-1102107	ADDISON	IL		12/19/2013		5,930,100					0		37,351	37,351			0
00-1102108	WAUKEE	IA		12/20/2013		16,578,506					0		72,387	72,387			0
00-1102109	BROOKLYN	NY		12/20/2013		12,094,371					0		56,038	56,038			0
00-1102110	PITTSBURGH	PA		06/05/2014		22,263,091					0		129,649	129,649			0
00-1102111	FORT COLLINS	CO		01/23/2014		8,615,167					0		53,347	53,347			0
00-1102113	WILLIAMSVILLE	NY		12/23/2013		4,082,647					0		57,863	57,863			0
00-1102115	LEXINGTON	KY		01/10/2014		2,740,423					0		37,702	37,702			0
00-1102116	CHARLOTTE	NC		01/22/2014		51,424,513					0		227,841	227,841			0
00-1102117	BOSTON	MA		06/02/2014		23,441,441					0		103,412	103,412			0
00-1102121	AUBURN HILLS	MI		01/29/2014		17,416,131					0		84,911	84,911			0
00-1102126	GRIMES	IA		03/06/2014		4,340,500					0		25,374	25,374			0
00-1102127	BOUNTIFUL	UT		02/13/2014		12,062,643					0		51,160	51,160			0
00-1102128	ONTARIO	CA		04/22/2014		7,717,240					0		47,060	47,060			0
00-1102129	PHOENIX	AZ		01/30/2014		5,885,081					0		30,687	30,687			0
00-1102132	PITTSBURGH	PA		03/31/2014		9,262,348					0		69,442	69,442			0
00-1102133	BALTIMORE	MD		03/10/2014		53,446,903					0		214,457	214,457			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		8,101,642					0		88,354	88,354			0
00-1102138	CANONSBURG	PA		03/12/2014		11,793,471					0		96,975	96,975			0
00-1102139	ONTARIO	CA		04/10/2014		4,105,160					0		24,178	24,178			0
00-1102140	LA QUINTA	CA		02/28/2014		21,000,000					0		83,424	83,424			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		19,839,677					0		163,727	163,727			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,606,708					0		15,546	15,546			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
00-1102149	ANNAPOLIS	MD		06/10/2014		4,103,942					0		25,554	25,554			0
00-1102150	LITTLE ROCK	AR		06/24/2014		5,255,703					0		45,326	45,326			0
00-1102152	EDISON	NJ		06/12/2014		21,990,912					0		197,507	197,507			0
00-1102156	LOS ANGELES	CA		05/16/2014		7,059,184					0		33,289	33,289			0
00-1102162	CHULA VISTA	CA		11/03/2014		11,599,539					0		96,500	96,500			0
00-1102164	ITASCA	IL		07/29/2014		6,047,785					0		39,480	39,480			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		4,462,519					0		27,000	27,000			0
00-1102168	LEXINGTON	KY		06/18/2014		7,135,075					0		63,624	63,624			0
00-1102169	ST. LOUIS	MO		08/22/2014		10,085,929					0		44,713	44,713			0
00-1102170	WATERLOO	IL		08/22/2014		6,141,639					0		53,954	53,954			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,290,003					0		14,709	14,709			0
00-1102173	LEXINGTON	KY		09/12/2014		10,071,089					0		89,158	89,158			0
00-1102179	COLUMBUS	OH		01/02/2015		2,510,988					0		25,171	25,171			0
00-1102184	CHEVY CHASE	MD		07/29/2014		14,518,020					0		94,150	94,150			0
00-1102185	CHEVY CHASE	MD		07/29/2014		14,518,020					0		94,150	94,150			0
00-1102192	SEATAC	WA		09/05/2014		14,542,368					0		199,567	199,567			0
00-1102193	OCALA	FL		09/11/2014		20,893,322					0		134,934	134,934			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,465,717					0		8,897	8,897			0
00-1102197	VISTA	CA		12/15/2014		3,444,435					0		20,907	20,907			0
00-1102198	VISTA	CA		12/15/2014		3,151,292					0		19,128	19,128			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		11,252,155					0		65,248	65,248			0
00-1102206	GREENVILLE	SC		10/22/2014		12,258,216					0		57,835	57,835			0
00-1102208	SANTA CLARA	CA		12/04/2014		45,167,174					0		215,297	215,297			0
00-1102213	TEMPE	AZ		11/03/2014		19,746,708		(10,397)			(10,397)		125,400	125,400			0
00-1102215	LEXINGTON	MA		11/03/2014		7,000,000					0		30,878	30,878			0
00-1102217	RICHMOND	VA		10/23/2014		32,369,374					0		150,944	150,944			0
00-1102222	COLLEGE STATION	TX		12/01/2014		9,122,710					0		93,840	93,840			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		7,803,891					0		50,671	50,671			0
00-1102224	CHESTERFIELD	MO		09/17/2014		8,259,485					0		53,484	53,484			0
00-1102230	NEWPORT	KY		10/15/2014		9,136,863					0		40,074	40,074			0
00-1102231	CINCINNATI	OH		01/28/2015		7,850,000					0		39,989	39,989			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		10,276,969					0		62,970	62,970			0
00-1102235	LOS ANGELES	CA		09/17/2014		2,140,982					0		13,233	13,233			0
00-1102238	COLUMBUS	OH		09/30/2014		10,770,179					0		47,816	47,816			0
00-1102242	NASHVILLE	TN		11/14/2014		5,028,423					0		31,487	31,487			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,939,839					0		22,088	22,088			0
00-1102249	JERICHO	NY		12/19/2014		15,243,616					0		72,195	72,195			0
00-1102256	DALLAS	TX		12/18/2014		5,777,485					0		34,637	34,637			0
00-1102257	COLUMBIA	SC		12/11/2014		13,500,000					0		63,715	63,715			0
00-1102259	WALTHAM	MA		12/18/2014		10,749,755					0		70,368	70,368			0
00-1102263	DERBY	KS		12/01/2014		10,433,604					0		146,027	146,027			0
00-1102265	FONTANA	CA		12/03/2014		5,430,879					0		47,718	47,718			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
00-1102266	SARTELL	MN		06/11/2015		15,844,473					0		95,543	95,543			0
00-1102267	RIVERSIDE	MO		03/12/2015		13,541,674					0		118,869	118,869			0
00-1102268	WESTPORT	CT		12/11/2014		9,342,862					0		44,249	44,249			0
00-1102269	WOODLAND	CA		12/04/2014		6,993,353					0		44,147	44,147			0
00-1102271	COLUMBUS	OH	S	02/17/2015		44,864,780					0		390,102	390,102			0
00-1102272	COLUMBUS	OH	S	02/17/2015		17,555,784					0		152,649	152,649			0
00-1102274	EL SEGUNDO	CA		04/01/2015		25,604,981					0		152,647	152,647			0
00-1102275	BURKE	VA		12/16/2014		53,000,000					0		235,897	235,897			0
00-1102285	DUBLIN	OH		12/15/2015		28,500,000					0		110,238	110,238			0
00-1102290	TULSA	OK		03/02/2015		11,265,403					0		54,806	54,806			0
00-1102292	HAMPTON	VA		06/19/2015		31,884,984					0		141,927	141,927			0
00-1102293	SEATTLE	WA		12/30/2014		16,014,276					0		220,850	220,850			0
00-1102296	CLIVE	IA		06/22/2015		17,076,358					0		75,955	75,955			0
00-1102299	CANTON	MI		04/30/2015		15,457,245					0		129,131	129,131			0
00-1102306	CANTON	MI		04/30/2015		1,961,446					0		16,969	16,969			0
00-1102308	TUCSON	AZ		01/22/2015		8,463,333					0		42,156	42,156			0
00-1102316	ROCKVILLE	MD		06/01/2015		5,185,079					0		33,208	33,208			0
00-1102323	ANN ARBOR	MI		07/01/2015		17,822,006					0		109,268	109,268			0
00-1102324	CANONSBURG	PA		02/27/2015		9,560,256					0		82,434	82,434			0
00-1102326	BURKE	VA		06/22/2015		16,000,000					0		72,469	72,469			0
00-1102328	CLEARWATER	FL		04/20/2015		4,400,477					0		38,259	38,259			0
00-1102330	DUBLIN	OH		04/20/2015		41,500,000					0		64,403	64,403			0
00-1102336	MENLO PARK	CA		04/15/2015		36,235,270					0		335,151	335,151			0
00-1102337	CHATSWORTH	CA		04/08/2015		9,849,329					0		66,029	66,029			0
00-1102340	CONCORD	NC		11/13/2015		20,780,000					0		259,344	259,344			0
00-1102343	BELLEVUE	WA		04/22/2016				(4,651)			(4,651)		15,672	15,672			0
00-1102344	BELLEVUE	WA		04/22/2016				(5,278)			(5,278)		14,966	14,966			0
00-1102348	SAN DIEGO	CA		08/03/2015		29,756,560					0		186,310	186,310			0
00-1102350	MELVILLE	NY		04/29/2015		9,888,867					0		48,751	48,751			0
00-1102352	COLUMBUS	OH	S	06/02/2015		12,164,487		2,181			2,181		112,732	112,732			0
00-1102353	PALO ALTO	CA		08/04/2015		4,244,718					0		56,223	56,223			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,902,871					0		49,723	49,723			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		11,431,601					0		69,740	69,740			0
00-1102362	FEDERAL WAY	WA		04/30/2015		10,592,092					0		65,094	65,094			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		10,098,026					0		89,051	89,051			0
00-1102366	WILMINGTON	NC		06/18/2015		7,939,057					0		37,366	37,366			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,977,192					0		37,275	37,275			0
00-1102369	VANCOUVER	WA		12/31/2015		13,000,000					0		62,310	62,310			0
00-1102373	MARYSVILLE	WA		05/08/2015		3,412,295					0		44,893	44,893			0
00-1102377	REDMOND	WA		06/30/2015		11,836,046					0		100,714	100,714			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,926,843					0		37,444	37,444			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
00-1102381	BEVERLY HILLS	CA		06/26/2015		26,716,258					0		173,751	173,751			0
00-1102382	DUNWOODY	GA		06/01/2015		22,776,274					0		114,240	114,240			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,866,971					0		33,747	33,747			0
00-1102387	VISTA	CA		07/01/2015		3,554,916					0		23,048	23,048			0
00-1102388	LADUE	MO		09/18/2015		3,985,055					0		22,862	22,862			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,719,387					0		23,444	23,444			0
00-1102394	ANN ARBOR	MI		07/31/2015		34,721,593					0		213,232	213,232			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,750,000					0		29,259	29,259			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016							0		49,065	49,065			0
00-1102439	CONYERS	GA		10/15/2015		12,964,476					0		108,351	108,351			0
00-1102443	OVERLAND PARK	KS		10/23/2015		24,198,316					0		150,375	150,375			0
00-1102444	LEES SUMMIT	MO		10/23/2015		18,710,038					0		116,263	116,263			0
00-1102461	MIDDLETOWN	NY		11/24/2015		7,000,000					0		41,745	41,745			0
00-1102462	TEMPE	AZ		03/28/2016							0		245,057	245,057			0
00-1102468	PITTSBURGH	PA		12/17/2015		4,050,000					0		17,404	17,404			0
00-1102491	MERIDIAN	ID		02/01/2016							0		57,080	57,080			0
00-1102519	ROCKVILLE	MD		02/24/2016							0		19,087	19,087			0
00-6000125	ARLINGTON	VA		01/31/2002		627,375					0		114,920	114,920			0
00-6000180	ARLINGTON	VA		01/31/2002		673,168					0		52,220	52,220			0
00-6000193	CINCINNATI	OH		01/31/2002		178,624					0		13,357	13,357			0
00-6000256	ARDEN HILLS	MN		01/31/2002		170,341					0		46,156	46,156			0
00-9000137	YORBA LINDA	CA		05/01/2002		59,113					0		10,184	10,184			0
00-9000144	ROCK HILL	SC		08/01/2002		208,300					0		6,102	6,102			0
03-0306302	WATERFORD	MI		10/04/1994		671,903					0		59,223	59,223			0
03-0307129	AMHERST	NY		06/27/1995		917,155					0		41,937	41,937			0
03-0308244	LA VERGNE	TN		01/09/1997		250,386					0		56,995	56,995			0
03-0308428	PLAINVILLE	OH		03/14/1996		994,308					0		67,534	67,534			0
03-0308822	RALEIGH	NC		06/27/1996		2,420,344					0		1,043,705	1,043,705			0
03-0308877	WOODSTOCK	GA		04/03/1997		916,031					0		168,089	168,089			0
03-0310231	ST PAUL	MN		08/27/1997		1,655,120					0		46,520	46,520			0
03-0310337	HOUSTON	TX		09/30/1997		5,965,709					0		270,556	270,556			0
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		510,669					0		69,910	69,910			0
03-0310442	HOUSTON	TX		09/30/1997		349,490					0		15,850	15,850			0
03-0310520	OAKDALE	MN		12/01/1997		684,700					0		18,764	18,764			0
03-0311838	SEATTLE	WA		04/07/1999		421,929					0		28,727	28,727			0
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,117,653					0		44,594	44,594			0
03-4000027	NAUGATUCK	CT		09/10/1996		2,717,394					0		94,664	94,664			0
03-4000509	FAIRFIELD	OH		06/30/1997		1,347,343					0		205,034	205,034			0
03-4000518	MARIETTA	GA		07/18/1997		1,181,285					0		170,267	170,267			0
03-4000590	CINCINNATI	OH		09/30/1997		773,913					0		100,943	100,943			0
03-4000669	ROBERTSDALE	AL		11/04/1997		252,450					0		68,381	68,381			0
03-4001019	MONROEVILLE	PA		09/01/1998		2,267,110					0		191,536	191,536			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
03-4001028	OKLAHOMA CITY	OK		07/27/1998		550,529					0		48,237	48,237			0
03-4100224	HOUSTON	TX		03/12/1997		519,756					0		95,211	95,211			0
0299999. Total - Mortgages With Partial Repayments						4,940,214,420	0	(39,316)	0	0	(39,316)	0	45,412,479	45,412,479	0	0	0
0599999. Total Mortgages						5,034,598,372	0	(8,247)	0	0	(8,247)	0	138,628,993	138,660,611	0	31,618	31,618

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
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		(2,380,952)		13,328,523	2.230
	TCW Direct Lending LLC	Dover	DE	TCW Asset Management		03/20/2015	2		3,223,536		28,351,243	2.230
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	807,336			4,180,009	1.000
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								807,336	842,584	0	45,859,775	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		1,000,000		8,250,000	0.670
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital		05/05/2016	3	198,000			5,802,000	2.670
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								198,000	1,000,000	0	14,052,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Boston Capital Holdings Limited Partnership		11/01/2011			1,338			33.330
	CCP NI Master Tenant LLC	Santa Monica	CA	CCP NI Owner LLC		07/31/2015			341,248			50.000
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014			1,023,772		7,152,778	0.700
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			975,285		5,847,048	0.670
	Crow Holdings Retail Fund, L.P.	Wilmington	DE	Crow Holdings Capital Partners, LLC		04/01/2015			2,353,142		5,057,819	3.390
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP		04/15/2016		1,336			11,998,664	1.200
	Genessee Gateway MT LLC	Buffalo	NY	Genesee Gateway Managing Entity, Inc.		10/15/2010			50,000			100.000
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE	Heitman Capital Management		10/15/2015			423,216		1,300,719	10.000
	PCCP Equity VII, LP	Dover	DE	PCCP, LP		05/10/2016		1,620,530			5,881,814	1.500
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC		12/22/2015			2,614,030		6,781,635	49.950
	SunE DGS Master Tenant LLC	Wilmington	DE	SunE DG Holdings, LLC		12/30/2013			20,000		513,584	99.000
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC		12/02/2014			2,049,521		17,555,519	3.570
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC		05/18/2016		2,500			15,000,000	1.000
	Weinland Park Master Tenant LLC	Columbus	OH	Weinland Park Manager LLC		04/28/2014			189			99.000
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf								1,624,366	9,851,741	0	77,089,580	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company		05/02/2016		9,467,254				100.000
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affil								9,467,254	0	0	0	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	3		1,425,565		9,632,182	8.000
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia								0	1,425,565	0	9,632,182	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 81 Ltd.	Palm Beach	FL	Alliant GP 81 LLC		01/15/2015			3,180,743		328,095	50.000
	Alliant Tax Credit Fund 82 Ltd.	Palm Beach	FL	Alliant GP 82 LLC		03/31/2015			1,135,203		29,829,606	50.000
	Alliant Tax Credit Fund 84 Ltd.	Palm Beach	FL	Alliant GP 84 LLC		12/21/2015			583,705		9,388,332	15.600
	Nationwide Affordable Housing Fund 45 LLC	Cleveland	OH	Red Stone Equity Manager, LLC		03/29/2012			22,469			99.990
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8		12/20/2013			2,678,523			50.250
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC	Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014			4,659,356		37,275,695	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC		11/24/2015			27,132		4,216,963	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		2,674,048			19,118,594	50.000
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP	Columbus	OH	Nationwide Life Insurance Co.		11/24/2003			5,974			99.990
	NHT XII NW Tax Credit Fund LLC	Columbus	OH	NHT XII, Inc.		12/01/2003			988			25.000

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
	NHT IX NW Tax Credit Fund LLC (aka Commons at Grant)	Columbus	OH	Apollo Housing		10/23/2002			25			66.670
	OEF Nationwide Fund III LLC	Columbus	OH	Ohio Equity Fund Inc.		12/16/2014			1,482,805		2,962,521	49.990
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc.		12/08/2014			541,033		17,752,492	49.990
	WNC Institutional Tax Credit Fund 33 LLC	Irvine	CA	WNC Advisors, LLC		09/23/2010			1,104,131		13,030,860	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC		05/15/2015			14,980		204,517	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								2,674,048	15,437,067	0	134,107,675	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	Nationwide Tax Credit Partners 2014 - C LLC	Columbus	OH	Nationwide Life Insurance Company		08/22/2014			478,476		7,174,993	99.990
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	478,476	0	7,174,993	XXX
4499999. Subtotal - Unaffiliated								5,303,750	28,556,957	0	280,741,212	XXX
4599999. Subtotal - Affiliated								9,467,254	478,476	0	7,174,993	XXX
4699999. Totals								14,771,004	29,035,433	0	287,916,205	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier	Jersey	Distribution	11/13/2014	04/28/2016	1,020,208					0		1,020,208	1,020,208			0	
	TCW Direct Lending LLC	Dover	DE	Distribution	03/20/2015	05/20/2016	3,223,536					0		3,223,536	3,223,536			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							4,243,744	0	0	0	0	0	0	4,243,744	4,243,744	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Catalyst Fund V, L.P.	Toronto	Canada	Distribution	08/12/2015	05/13/2016	144,061					0		144,061	144,061			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							144,061	0	0	0	0	0	0	144,061	144,061	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Distribution	11/01/2011	04/27/2016	1,245					0		1,245	1,245			0	
	CCP NI Master Tenant 2 LLC	Santa Monica	CA	Distribution	12/10/2015	06/10/2016	3,348					0		3,348	3,348			0	
	CCP NI Master Tenant LLC	Santa Monica	CA	Distribution	07/31/2015	06/10/2016	10,296					0		10,296	10,296			0	
	CIM Fund VIII, L.P.	Los Angeles	CA	Distribution	12/31/2014	06/13/2016	195,380					0		195,380	195,380			0	
	Cville Master Tenant LLC	Charlottesville	VA	Distribution	05/21/2013	05/18/2016	119,550					0		119,550	119,550			0	
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE	Distribution	10/15/2015	06/20/2016	12,929					0		12,929	12,929			0	
	Legg Mason Real Estate Fund II	Los Angeles	CA	Distribution	05/31/2005	06/03/2016	1,250,000					0		1,250,000	1,250,000			0	
	SunE DGS Master Tenant LLC	Wilmington	DE	Distribution	12/30/2013	06/17/2016	45,859					0		45,859	45,859			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,638,607	0	0	0	0	0	0	1,638,607	1,638,607	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC	Columbus	OH	Distribution	05/02/2016	06/30/2016	199,500					0		199,500	199,500			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							199,500	0	0	0	0	0	0	199,500	199,500	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 45 LLC	Cleveland	OH.	Distribution	03/29/2012	06/30/2016						0		22,469	22,469			0	(22,469)
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC	Cleveland	OH.	Distribution	06/04/2012	04/12/2016	78,095					0		78,095	78,095			0	
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							78,095	0	0	0	0	0	0	100,564	100,564	0	0	0	(22,469)
4499999. Subtotal - Unaffiliated							6,104,507	0	0	0	0	0	0	6,126,976	6,126,976	0	0	0	(22,469)
4599999. Subtotal - Affiliated							199,500	0	0	0	0	0	0	199,500	199,500	0	0	0	0
4699999. Totals							6,304,007	0	0	0	0	0	0	6,326,476	6,326,476	0	0	0	(22,469)

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 P7 9	U S Treasury Nt 1.500% 02/28/23		05/04/2016	Barclays Capital		224,175	225,000	605	1
0599999. Total Bonds - U.S Government						224,175	225,000	605	XXX
Bonds - All Other Government									
000000 00 0	Provincia de Cordoba Sr Nt 7.125% 06/1	F	06/03/2016	Direct		650,000	650,000		4FE
000000 00 0	Argentina (Republic of) Sr Nt 7.500% 0	F	04/19/2016	Direct		350,000	350,000		4
000000 00 0	Province of Neuquen Nt 8.625% 05/12/28	F	05/05/2016	Direct		350,000	350,000		4FE
000000 00 0	Argentina (Republic of) Sr Nt 7.625% 0	F	04/19/2016	Direct		181,940	190,000		4
040114 GS 3	Argentina (Republic of) Sr Nt 7.500% 0	F	06/23/2016	Direct		543,900	500,000	6,875	4FE
040114 GS 3	Argentina (Republic of) Sr Nt 7.500% 0	F	04/29/2016	Tax Free Exchange		350,000	350,000	510	4FE
040114 GU 8	Argentina (Republic of) Sr Nt 7.625% 0	F	04/29/2016	Tax Free Exchange		181,942	190,000	282	4FE
1099999. Total Bonds - All Other Government						2,607,782	2,580,000	7,667	XXX
Bonds - U.S. Special Revenue and Special Assessment									
167736 YU 5	Chicago IL Wtr Rev Bld Amer Bd 6.742%		05/17/2016	Wells Fargo		29,666,991	23,540,000	83,762	1FE
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		06/01/2016	Interest Capitalization		341,417	341,417		1
49151F NT 3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd		04/06/2016	Citigroup		3,690,600	3,000,000	78,947	1FE
546589 QW 5	LouisvilleJeffersn Cnty KY Rev Bld Amer		04/11/2016	Citigroup		317,074	240,000	5,940	1FE
73358W EK 6	Port Auth NY & NJ Rev Cons 168th 4.926		04/08/2016	Barclays Capital		14,154,392	11,940,000	19,605	1FE
745291 SZ 8	Puerto Rico Pub Fin Corp Rev Unref Comwl		04/11/2016	Loop Capital Markets		1,025,648	770,000	8,588	6FE
842475 F7 5	Southern CA Pub Pwr Aut Rev Bld Amer Bd		05/25/2016	Morgan Stanley & Co Inc		3,678,099	2,900,000	71,811	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						52,874,221	42,731,417	268,653	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	Duke Finance LLC 1st Lien TL Nt 1 7.00		05/23/2016	Credit Suisse First Boston		6,750,000	7,500,000		4FE
00817Y AW 8	Aetna Inc Sr Nt 3.200% 06/15/26		06/02/2016	UBS Warburg London		41,842,920	42,000,000		2FE
00817Y AX 6	Aetna Inc Basic 4.375% 06/15/46		06/02/2016	UBS Warburg London		29,470,500	29,500,000		2FE
03040W AL 9	American Water Cap Corp Sr Nt 3.400% 0		05/11/2016	Merrill Lynch		1,621,745	1,519,000	10,760	1FE
03040W AM 7	American Water Cap Corp Sr Nt 4.300% 0		06/21/2016	Seaport Group		10,745,664	9,600,000	129,573	1FE
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt 4.900%		06/02/2016	Morgan Stanley & Co Inc		6,759,840	6,000,000	107,800	1FE
04351L AB 6	Ascension Health Sr Nt 3.945% 11/15/46		04/25/2016	Morgan Stanley & Co Inc		7,000,000	7,000,000		1FE
05531F AV 5	BB&T Corp Sr Nt 2.050% 05/10/21		05/05/2016	Deutsche Bank Securities		27,471,400	27,500,000		1FE
072863 AF 0	Baylor Scott & White Holdings Sec Nt 3		04/06/2016	Citigroup		14,000,000	14,000,000		1FE
075887 BG 3	Becton Dickinson & Co Sr Nt 4.685% 12/		04/12/2016	Morgan Stanley & Co Inc		5,508,800	5,000,000	78,083	2FE
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6		04/14/2016	Direct		25,415	25,415		5
12189L AZ 4	Burlington Northern Santa Fe Sr Nt 3.9		05/09/2016	Goldman Sachs & Company		4,959,950	5,000,000		1FE
12519# AA 3	CED California Sr Sec Nt 4.070% 06/30/		05/27/2016	Barclays Capital		30,300,000	30,300,000		2Z
12543K AL 8	Community Health Systems Inc Term Ln F N		05/31/2016	Tax Free Exchange		2,137,622	2,136,237	437	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N		05/31/2016	Tax Free Exchange		8,423	8,415	4	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		05/31/2016	Tax Free Exchange		15,499	15,483	7	3FE
125896 BQ 2	CMS Energy Corp Sr Nt 3.000% 05/15/26		05/02/2016	RBC Dominion Securities		11,954,640	12,000,000		2FE
14040H BJ 3	Capital One Financial Corp Sr Nt 4.200		04/13/2016	Various		5,071,860	5,000,000	98,583	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
140420 NB 2	Capital One Bank USA NA Sub Nt 3.375%		06/16/2016	Various		2,022,517	2,000,000	23,625	2FE
14313* AB 9	CarMax Auto Superstores Inc Sr Nt Ser B		06/22/2016	Various		13,000,000	13,000,000		2Z
161175 AT 1	Charter Comm Opt 1st Lien Sr Nt 4.908%		05/25/2016	Tax Free Exchange		34,929,890	35,000,000	582,143	2FE
174610 AL 9	Citizens Financial Group Sub Nt 3.750%		04/27/2016	Merrill Lynch		4,898,800	5,000,000	63,021	2FE
184496 AL 1	Clean Harbors Inc Sr Nt 5.125% 06/01/2		06/23/2016	Tax Free Exchange		9,039,172	9,000,000	28,188	3FE
202795 JJ 0	Commonwealth Edison Co 1st Mtg 3.650%		06/20/2016	Citigroup		4,967,550	5,000,000		1FE
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp		06/16/2016	Various		16,850,220	16,526,000	235,349	3FE
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt 2.650%		06/07/2016	Citigroup		6,998,810	7,000,000		1FE
26441Y AW 7	Duke-Weeks Realty LP Sr Nt 3.875% 10/1		06/28/2016	Goldman Sachs & Company		2,127,500	2,000,000	16,361	2FE
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt 3.250% 06/3		06/23/2016	Various		23,435,550	23,600,000	2,428	2FE
29103D AD 8	Emera US Finance LP Sr Nt 2.700% 06/15		06/09/2016	Morgan/JP/Securities - Bonds		9,990,300	10,000,000		2FE
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%		06/13/2016	Morgan Stanley & Co Inc		8,664,000	8,000,000	58,333	1FE
30251B AD 0	FMR LLC Sr Nt 4.950% 02/01/33		05/18/2016	Merrill Lynch		18,029,860	17,000,000	261,800	1FE
30706V AA 3	Family Tree Escrow LLC Nt 5.750% 03/01		05/06/2016	Goldman Sachs & Company		5,287,500	5,000,000	55,903	3FE
31677A AB 0	Fifth Third Bancorp Sub Nt 3.850% 03/1		04/05/2016	Citigroup		8,255,200	8,000,000	19,678	2FE
341081 FG 7	Florida Pwr & Lt Co 1st Mtg Bd 4.050%		06/02/2016	US Bancorp		4,299,240	4,000,000	2,700	1FE
35906A AB 4	Frontier Communications High Yield Corp		04/13/2016	Goldman Sachs & Company		2,152,500	2,000,000	6,319	3FE
410345 AJ 1	Hanesbrands Ind Sr Nt 4.625% 05/15/24		05/03/2016	Various		11,184,025	11,170,000		3FE
410345 AL 6	Hanesbrands Ind Sr Nt 4.875% 05/15/26		06/14/2016	Various		25,648,329	25,561,000	45,740	3FE
446413 AH 9	Huntington Ingalls Industries Sr Nt 5		04/20/2016	Bank of America BISD Dealer		4,362,688	4,150,000	91,069	3FE
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		04/01/2016	Interest Capitalization		(24)	(24)		1FM
458140 AU 4	Intel Corp Sr Nt 2.600% 05/19/26		05/12/2016	Merrill Lynch		15,959,360	16,000,000		1FE
458140 AW 0	Intel Corp Sr Nt 1.700% 05/19/21		05/12/2016	Morgan/JP/Securities - Bonds		6,987,680	7,000,000		1FE
48250N AA 3	KFC/Pizza Hut/Taco Bell Sr Nt 5.000% 0		06/02/2016	Goldman Sachs & Company		6,000,000	6,000,000		4FE
53117C AP 7	Liberty Property LP Sr Nt 3.375% 06/15		06/10/2016	Wells Fargo		3,030,450	3,000,000		2FE
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15		06/14/2016	Jeffries & Co Inc		5,729,369	5,350,000	79,774	2FE
53117C AR 3	Liberty Property LP Sr Nt 3.750% 04/01		05/25/2016	Baird Robert W & Co Inc		1,012,460	1,000,000	6,250	2FE
59447# AG 8	Michigan Electric Transmission Sr Sec Nt		04/26/2016	Barclays Capital		5,000,000	5,000,000		1
60662W AJ 1	Mitchell International Inc 1st Lien TL N		04/29/2016	Tax Free Exchange		29,600	29,700		4FE
60871R AG 5	Molson Coors Brewing Co Sr Nt 3.000% 0		06/28/2016	Bank of America BISD Dealer		22,964,350	23,000,000		2FE
60871R AH 3	Molson Coors Brewing Co Sr Nt 4.200% 0		06/28/2016	Bank of America BISD Dealer		19,871,400	20,000,000		2FE
651229 AZ 9	Newell Rubbermaid Inc Sr Nt 5.000% 11/		04/20/2016	Tax Free Exchange		5,501,386	5,435,000	128,326	2FE
666807 BG 6	Northrop Grumman Corp Sr Nt 3.250% 08/		06/30/2016	Citigroup		16,109,250	15,000,000	209,896	2FE
666807 BH 4	Northrop Grumman Corp Sr Nt 4.750% 06/		06/20/2016	Citigroup		15,128,880	13,000,000	37,736	2FE
68389X BL 8	Oracle Corp Sr Nt 2.400% 09/15/23		06/29/2016	Morgan/JP/Securities - Bonds		15,997,280	16,000,000		1FE
68389X BM 6	Oracle Corp Sr Nt 2.650% 07/15/26		06/29/2016	Morgan/JP/Securities - Bonds		24,906,000	25,000,000		1FE
68557N AA 1	Orbital ATK Inc Sr Nt 5.250% 10/01/21		04/05/2016	Bank of America BISD Dealer		3,125			3FE
693475 AP 0	PNC Financial Services Group Sub Nt 3		05/18/2016	Wells Fargo		19,619,175	18,500,000	48,100	1FE
717081 DX 8	Pfizer Inc Basic 1.950% 06/03/21		05/31/2016	Morgan/JP/Securities - Bonds		24,963,250	25,000,000		1FE
74264* AC 0	PRISA LHC LLC Sr Nt Ser A 3.750% 04/01		06/01/2016	Morgan/JP/Securities - Bonds		7,000,000	7,000,000		1Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
744448 CM 1	Public Svc Co CO 1st Mtg Bd 3.550% 06/		06/06/2016	Morgan/JP/Securities - Bonds		4,948,000	5,000,000		1FE
760759 AR 1	Republic Services Inc Sr Nt 2.900% 07/		06/20/2016	Merrill Lynch		7,982,800	8,000,000		2FE
81708# AA 9	Seneca Generation LLC Sr Sec Nt 4.330%		04/27/2016	Barclays Capital		40,000,000	40,000,000		2FE
817565 CB 8	Service Corp Intl Sr Nt 5.375% 05/15/2		06/14/2016	Bank of America BISD Dealer		2,050,000	2,000,000	9,556	3FE
82967N AQ 1	Sirius XM Radio Inc Nt 5.875% 10/01/20		04/28/2016	Citigroup		1,200,313	1,150,000	6,006	3FE
842587 CV 7	Southern Co Sr Nt 3.250% 07/01/26		05/19/2016	Citigroup		19,927,600	20,000,000		2FE
902494 AY 9	Tyson Foods Inc Sr Nt 5.150% 08/15/44		05/16/2016	Stifel Nicolaus & Co Villanova		9,240,640	8,000,000	107,578	2FE
91159H HM 5	US Bancorp Sub Nt MTN 3.100% 04/27/26		04/21/2016	US Bancorp		23,481,905	23,500,000		1FE
913017 BT 5	United Technologies Corp Sr Nt 4.500%		06/29/2016	Baird Robert W & Co Inc		11,609,600	10,000,000	42,500	1FE
915328 AA 6	Upland Ltd CLO Ser 2016-1A Cl A1A 2.23		04/01/2016	Citigroup		(5,000,000)	(5,000,000)		1FE
915328 AC 2	Upland Ltd CLO Ser 2016-1A Cl A2A 3.03		04/01/2016	Citigroup		(5,000,000)	(5,000,000)		1FE
931427 AQ 1	Walgreens Boots Alliance Sr Nt 3.450%		05/26/2016	Merrill Lynch		8,478,580	8,500,000		2FE
94106L BC 2	Waste Management Inc Sr Nt 4.100% 03/0		06/30/2016	Citigroup		13,152,765	12,000,000	170,833	2FE
94974B GT 1	Wells Fargo & Co MT Sub Nt 4.400% 06/1		06/07/2016	Wells Fargo		2,397,216	2,400,000		1FE
000000 00 0	Grupo Famsa SA de CV Sr Nt 7.250% 06/0	F	06/22/2016	Direct		17,719	25,000	131	4FE
000000 00 0	Cosan Luxembourg SA Sr Nt 5.000% 03/14	F	05/11/2016	Direct		752,050	825,000	6,410	3FE
000000 00 0	AES El Salvador Trust II Sr Nt 6.750%	F	05/10/2016	Direct		844,688	1,025,000	7,753	4FE
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt 7.950%	F	05/04/2016	Direct		979,840	1,000,000		4FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	R	06/23/2016	Interest Capitalization		30,615	30,615		6FE
05565A AR 4	BNP Paribas SA Sub Nt 4.375% 05/12/26	R	05/05/2016	BNP Paribas Securities		17,968,320	18,000,000		2FE
134638 AC 9	Camposol SA Sec Nt 10.500% 07/15/21	F	05/24/2016	Taxable Exchange		848,540	1,102,000	964	5FE
22112E AC 2	Cosan Luxembourg SA Sr Nt 7.000% 01/20	F	06/09/2016	Direct		1,030,712	1,050,000		3FE
25156P AR 4	Deutsche Telekom Co Gtd Nt 4.875% 03/0	F	06/22/2016	Seaport Group		9,199,920	8,000,000	120,250	2FE
45662N A* 4	Infineon Tech AG Deb Nt Series A 3.940	F	04/05/2016	Bank of America BISD Dealer		35,000,000	35,000,000		2Z
65557C AS 2	Nordea Bank AB Sr Nt 2.250% 05/27/21	R	05/23/2016	Morgan/JP/Securities - Bonds		19,939,000	20,000,000		1FE
714264 AM 0	Pernod Ricard SA Sr Nt 3.250% 06/08/26	R	06/30/2016	Various		35,564,016	35,400,000	22,190	2FE
71645W AN 1	Petrobras Intl Fin Co Co Gtd Nt 7.875%	F	05/26/2016	Direct		566,100	555,000	9,227	4FE
71647N AP 4	Petrobras Global Finance Sr Nt 8.375%	F	05/17/2016	Direct		548,471	554,000		3FE
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N	R	06/28/2016	Interest Capitalization		20,777	20,777		6FE
G1696# AY 2	Bunzl Fin PLC Gtd Sr Nt Ser A 2.930% 0	R	05/12/2016	G2/StoneCastle		6,054,360	6,000,000	57,135	2
G9006@ AJ 5	Transmission Fin DAC Sr Sec Nt Ser 9 1	D	05/04/2016	Citigroup		21,825,300	21,825,300		2Z
N54468 AD 0	MARFRIG Holding Europe Sr Nt 6.875% 06	F	06/22/2016	Direct		350,875	350,000	201	4FE
P19189 AA 0	Camposol SA Sr Nt 9.875% 02/02/17	F	05/09/2016	Direct		165,173	212,000	5,815	5FE
Q2308* AB 3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A	F	05/12/2016	Bank of America BISD Dealer		16,000,000	16,000,000		2FE
3899999. Total Bonds - Industrial and Miscellaneous						939,776,815	925,950,918	2,994,535	XXX
8399997. Total Bonds - Part 3						995,482,993	971,487,335	3,271,460	XXX
8399999. Total Bonds						995,482,993	971,487,335	3,271,460	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
63866# 10 7	Nationwide Life & Annuity Ins		05/16/2016	Capital Contribution		45,000,000	XXX		K

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)
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						45,000,000	XXX	0	XXX
9799997. Total Common Stocks - Part 3						45,000,000	XXX	0	XXX
9799999. Total Common Stocks						45,000,000	XXX	0	XXX
9899999. Total Preferred and Common Stocks						45,000,000	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,040,482,993	XXX	3,271,460	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	.	06/01/2016.	Paydown		34,866	34,866	32,730	34,229		636		636		34,866			0	538	08/15/2018	1
362197 3A 1	GNMA GNSF Pool #269993 9.500% 06/15/20	.	06/01/2016.	Paydown		41	41	42	42		(1)		(1)		41			0	2	06/15/2020	1
36223A 5D 0	GNMA GNSF Pool #302444 9.500% 12/15/20	.	06/01/2016.	Paydown		53	53	55	54		(1)		(1)		53			0	2	12/15/2020	1
38374C YT 2	GNMA Ser 2003-84 Cl PB 5.500% 11/20/32	.	06/01/2016.	Paydown		97,470	97,470	97,105	97,184		286		286		97,470			0	2,213	11/20/2032	1
455780 AG 1	Indonesia (Republic of) AID Sr Nt 8.90	.	06/01/2016.	Redemption 100.0000		100,000	100,000	109,000	103,578		(3,578)		(3,578)		100,000			0	4,450	06/01/2021	1
491798 AA 2	Kenya (Republic of) AID Sr Nt 10.000% 1	.	04/15/2016.	Redemption 100.0000		117,647	117,647	128,529	120,309		(2,662)		(2,662)		117,647			0	5,882	10/15/2018	1
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	.	06/01/2016.	Paydown		96,912	96,912	100,452	98,523		(1,611)		(1,611)		96,912			0	3,017	09/15/2025	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	.	06/01/2016.	Paydown		89,366	89,366	91,938	90,744		(1,378)		(1,378)		89,366			0	2,394	06/15/2028	1
912828 FF 2	U S Treasury Nt 5.125% 05/15/16	.	05/15/2016.	Maturity		20,000,000	20,000,000	19,942,969	19,997,359		2,641		2,641		20,000,000			0	512,500	05/15/2016	1
0599999. Total Bonds - U.S Government						20,536,355	20,536,355	20,502,820	20,542,022	0	(5,668)	0	(5,668)	0	20,536,355	0	0	0	530,998	XXX	XXX
Bonds - All Other Government																					
000000 00 0	Provincia de Buenos Aires Sr Nt 9.950%	F	04/04/2016.	Direct		317,423	301,159	285,195	286,373		551		551		286,923		30,500	30,500	9,697	06/09/2021	5FE
000000 00 0	Argentina (Republic of) Sr Nt 7.500% 0	F	04/29/2016.	Tax Free Exchange		350,000	350,000	350,000					0		350,000			0	510	04/22/2026	4
000000 00 0	Islamic Republic of Pakistan Sr Nt 7.8	F	05/10/2016.	Direct		294,100	325,000	261,950			317		317		262,267		31,833	31,833	14,688	03/31/2036	4FE
000000 00 0	Argentina (Republic of) Sr Nt Ser NY 2	F	05/02/2016.	Direct		1,611,300	2,520,000	1,657,390			(15,984)		(15,984)		1,641,406		(30,106)	(30,106)	6,021	12/31/2038	6*
000000 00 0	Argentina (Republic of) Sr Nt 7.625% 0	F	04/29/2016.	Tax Free Exchange		181,942	190,000	181,940			1		1		181,942			0	282	04/22/2046	4
1099999. Total Bonds - All Other Government						2,754,765	3,686,159	2,736,475	286,373	0	(15,115)	0	(15,115)	0	2,722,538	0	32,227	32,227	31,198	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
717883 KL 5	Philadelphia PA Sch Dist GO Bld Amer Bd	.	06/20/2016.	Call 181.3186		9,066	5,000	5,188	5,175		3,891		3,891		9,066			0	187	06/01/2040	3FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,066	5,000	5,188	5,175	0	3,891	0	3,891	0	9,066	0	0	0	187	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
186103 CU 9	Cleveland OH Port Auth Rev Txbl Dev Tru	.	05/15/2016.	Redemption 100.0000		30,000	30,000	30,000	30,000				0		30,000			0	1,016	11/15/2023	2FE
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18	.	06/01/2016.	Paydown		40,801	40,801	37,390	39,736		1,065		1,065		40,801			0	533	08/15/2018	1
3128H7 B7 6	FHLMC Pool #E99062 3.500% 09/15/18	.	06/01/2016.	Paydown		49,946	49,946	47,059	49,051		896		896		49,946			0	788	09/15/2018	1
3128H7 G3 0	FHLMC Pool #E99218 3.500% 09/15/18	.	06/01/2016.	Paydown		32,760	32,760	30,804	32,157		602		602		32,760			0	478	09/15/2018	1
3128H7 K4 3	FHLMC Pool #E99315 3.500% 10/15/18	.	06/01/2016.	Paydown		14,123	14,123	13,280	13,849		273		273		14,123			0	193	10/15/2018	1
3128H7 K7 6	FHLMC Pool #E99318 3.500% 09/15/18	.	06/01/2016.	Paydown		23,657	23,657	22,245	23,192		465		465		23,657			0	346	09/15/2018	1
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18	.	06/01/2016.	Paydown		31,158	31,158	29,298	30,557		601		601		31,158			0	484	10/15/2018	1
3128H7 NH 1	FHLMC Pool #E99392 3.500% 09/15/18	.	06/01/2016.	Paydown		23,929	23,929	22,433	23,451		477		477		23,929			0	349	09/15/2018	1
3128HJ AD 8	FHLMC Gold PC Pool #W30004 7.450% 05/1	.	06/01/2016.	Paydown		176,036	176,036	167,376	172,983		3,054		3,054		176,036			0	5,469	05/15/2021	1
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/	.	06/01/2016.	Paydown		221,989	221,989	227,799	227,533		(5,544)		(5,544)		221,989			0	3,257	01/15/2042	1
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44	.	06/01/2016.	Paydown		1,169,718	1,169,718	1,248,125	1,246,309		(76,591)		(76,591)		1,169,718			0	20,994	02/15/2044	1
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	.	06/15/2016.	Paydown		173	173	178	173				0		173			0	6	05/15/2021	1
312904 AU 9	FHLMC REMIC Ser 181-E 7.000% 08/15/21	.	06/15/2016.	Paydown		5,590	5,590	5,671	5,575		15		15		5,590			0	159	08/15/2021	1
312904 F7 5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20	.	06/01/2016.	Paydown		3,875	3,875	3,826	3,846		28		28		3,875			0	97	12/15/2020	1

Statement as of June 30, 2016 of the **NATIONWIDE LIFE INSURANCE COMPANY**

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
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)
312904 N2 7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20		06/01/2016.	Paydown		1,526	1,526	1,614	1,582		(56)		(56)		1,526			0	57	12/15/2020	1
312905 RA 2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21		06/01/2016.	Paydown		13,043	13,043	13,393	13,052		(9)		(9)		13,043			0	405	04/15/2021	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		06/01/2016.	Paydown		3,635	3,635	3,684	3,638		(3)		(3)		3,635			0	135	05/15/2021	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		06/01/2016.	Paydown		2,813	2,813	2,707	2,778		35		35		2,813			0	98	08/15/2021	1
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21		06/01/2016.	Paydown		6,173	6,173	6,419	6,263		(90)		(90)		6,173			0	219	07/15/2021	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2016.	Paydown		7,589	7,589	7,784	7,684		(95)		(95)		7,589			0	224	12/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2016.	Paydown		12,398	12,398	12,753	12,568		(171)		(171)		12,398			0	341	05/15/2023	1
31294K UC 7	FHLMC Gold PC Pool #E01479 3.500% 09/1		06/01/2016.	Paydown		34,089	34,089	32,087	33,444		645		645		34,089			0	497	09/15/2018	1
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		06/01/2016.	Paydown		31,567	31,567	31,873	31,650		(83)		(83)		31,567			0	732	02/15/2032	1
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		06/01/2016.	Paydown		24,268	24,268	24,207	24,209		59		59		24,268			0	595	10/15/2031	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		06/01/2016.	Paydown		6,188	6,188	6,316	6,247		(59)		(59)		6,188			0	167	05/15/2023	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		06/01/2016.	Paydown		65,800	65,800	69,129	67,107		(1,307)		(1,307)		65,800			0	1,707	12/15/2023	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2016.	Paydown		36,793	36,793	37,931	37,370		(577)		(577)		36,793			0	971	04/15/2026	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/		06/01/2016.	Paydown		7,026	7,026	7,292	7,177		(151)		(151)		7,026			0	205	11/20/2027	1
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564		06/01/2016.	Paydown		1,077	1,077	1,036	1,072		5		5		1,077			0	27	03/25/2029	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		06/01/2016.	Paydown		523	523	537	532		(8)		(8)		523			0	13	06/15/2028	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		06/01/2016.	Paydown		2,905	2,905	2,724	2,847		59		59		2,905			0	73	03/15/2029	1
313401 VR 9	Federal Home Loan Mtg Corp Ser 17-0189		06/01/2016.	Paydown		71	71	70	70		1		1		71			0	3	09/15/2016	1
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		06/15/2016.	Paydown		1,309	1,309	1,381	1,323		(14)		(14)		1,309			0	47	06/15/2019	1
31340Y DB 2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		06/15/2016.	Paydown		2,591	2,591	2,580	2,574		17		17		2,591			0	100	11/15/2019	1
31340Y JX 8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		06/15/2016.	Paydown		860	860	860	791		69		69		860			0	45	02/15/2020	1
31340Y KF 5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		06/15/2016.	Paydown		8,931	8,931	9,025	6,529		2,402		2,402		8,931			0	491	05/15/2020	1
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		06/15/2016.	Paydown		1,882	1,882	1,882	1,876		6		6		1,882			0	60	09/15/2020	1
31340Y X6 1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		06/15/2016.	Paydown		4,740	4,740	4,509	4,665		75		75		4,740			0	170	01/15/2021	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2016.	Paydown		2,731	2,731	2,667	2,702		29		29		2,731			0	102	07/25/2020	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		06/01/2016.	Paydown		3,821	3,821	3,753	3,786		35		35		3,821			0	140	06/25/2021	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2016.	Paydown		1,313	1,313	1,262	1,295		18		18		1,313			0	43	07/25/2021	1
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		06/01/2016.	Paydown		3,606	3,606	3,717	3,633		(27)		(27)		3,606			0	121	08/25/2021	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		06/01/2016.	Paydown		486	486	500	491		(6)		(6)		486			0	15	09/25/2021	1
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25		06/01/2016.	Paydown		10,818	10,818	10,743	10,751		66		66		10,818			0	308	07/25/2022	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		06/01/2016.	Paydown		36,518	36,518	37,571	36,906		(388)		(388)		36,518			0	1,064	07/25/2022	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		06/01/2016.	Paydown		29,881	29,881	27,225	29,055		826		826		29,881			0	707	07/25/2023	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		06/01/2016.	Paydown		6,726	6,726	6,638	6,680		46		46		6,726			0	188	07/25/2023	1
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25		06/01/2016.	Paydown		60,015	60,015	54,689	57,715		2,300		2,300		60,015			0	1,493	10/25/2023	1
31359E YL 9	FNMA REMIC Ser 1993-199PF 6.500% 10/25		06/01/2016.	Paydown		23,065	23,065	23,461	22,988		78		78		23,065			0	621	10/25/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
31359G DE 3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1		06/01/2016.	Paydown		12,157	12,157	12,353	12,267		(110)		(110)		12,157			0	329	12/25/2023	1
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		06/01/2016.	Paydown		46,737	46,737	47,458	46,818		(82)		(82)		46,737			0	1,326	03/25/2024	1
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/		06/01/2016.	Paydown		8,179	8,179	8,343	8,261		(82)		(82)		8,179			0	238	09/25/2021	1
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		06/01/2016.	Paydown		1,969	1,969	2,115	2,081		(112)		(112)		1,969			0	59	01/17/2037	1
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		06/01/2016.	Paydown		7,091	7,091	7,215	7,156		(65)		(65)		7,091			0	204	09/18/2027	1
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06		06/01/2016.	Paydown		78,722	78,722	81,059	79,514		(792)		(792)		78,722			0	1,890	06/17/2028	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		06/01/2016.	Paydown		19,535	19,535	19,608	19,549		(14)		(14)		19,535			0	487	09/18/2028	1
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10		06/01/2016.	Paydown		216,139	216,139	221,720	219,321		(3,182)		(3,182)		216,139			0	5,669	10/17/2038	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2016.	Paydown		6,514	6,514	6,493	6,479		36		36		6,514			0	270	10/25/2019	1
313602 DV 3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		06/01/2016.	Paydown		1,986	1,986	2,010	1,985		1		1		1,986			0	74	06/25/2018	1
313602 GQ 1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		06/01/2016.	Paydown		2,669	2,669	2,824	2,684		(15)		(15)		2,669			0	102	10/25/2018	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2016.	Paydown		3,727	3,727	3,733	3,720		6		6		3,727			0	134	10/25/2019	1
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		06/01/2016.	Paydown		61	61	64	61		(1)		(1)		61			0	2	04/25/2020	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		06/01/2016.	Paydown		838	838	830	832		5		5		838			0	31	11/25/2019	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		06/01/2016.	Paydown		930	930	981	944		(14)		(14)		930			0	34	12/25/2019	1
313603 YL 0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2		06/01/2016.	Paydown		2,897	2,897	2,938	2,893		4		4		2,897			0	109	03/25/2020	1
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19		06/01/2016.	Paydown		19,866	19,866	21,322	20,205		(339)		(339)		19,866			0	500	12/25/2019	1
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24		06/01/2016.	Paydown		40,744	40,744	45,073	42,693		(1,950)		(1,950)		40,744			0	1,119	04/25/2024	1
31377Q ML 3	FNMA DUS Pool #383863 6.850% 07/25/18		06/01/2016.	Paydown		48,537	48,537	53,929	49,520		(984)		(984)		48,537			0	1,387	07/25/2018	1
31377R JL 5	FNMA DUS Pool #384667 7.090% 01/25/27		06/01/2016.	Paydown		69,817	69,817	76,700	73,717		(3,900)		(3,900)		69,817			0	2,064	01/25/2027	1
31377T KU 9	FNMA DUS Pool #386507 5.690% 11/25/18		06/01/2016.	Paydown		1,589,649	1,589,649	1,645,783	1,597,004		(7,356)		(7,356)		1,589,649			0	45,032	11/25/2018	1
31377T XE 1	FNMA DUS Pool #386877 4.990% 04/25/19		06/01/2016.	Paydown		32,471	32,471	31,117	32,043		429		429		32,471			0	686	04/25/2019	1
31377U FK 4	FNMA DUS Pool #387270 5.450% 03/25/35		06/01/2016.	Paydown		21,813	21,813	21,939	21,880		(68)		(68)		21,813			0	496	03/25/2035	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23		06/01/2016.	Paydown		137,705	137,705	141,729	139,220		(1,515)		(1,515)		137,705			0	3,129	11/25/2023	1
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23		06/01/2016.	Paydown		40,510	40,510	41,624	40,922		(412)		(412)		40,510			0	918	09/25/2023	1
31381L KH 9	FNMA Pool #463896 6.340% 10/25/27		06/01/2016.	Paydown		11,332	11,332	13,282	12,993		(1,660)		(1,660)		11,332			0	304	10/25/2027	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28		06/01/2016.	Paydown		5,440	5,440	6,465	6,304		(864)		(864)		5,440			0	151	01/25/2028	1
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35		06/01/2016.	Paydown		7,150	7,150	7,989	7,918		(769)		(769)		7,150			0	177	01/25/2035	1
31381M PR 0	FNMA DUS Pool #464932 4.340% 04/25/20		06/01/2016.	Paydown		48,988	48,988	52,877	50,726		(1,737)		(1,737)		48,988			0	900	04/25/2020	1
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20		06/01/2016.	Paydown		32,946	32,946	35,345	34,028		(1,082)		(1,082)		32,946			0	596	05/25/2020	1
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20		06/01/2016.	Paydown		37,297	37,297	39,368	38,275		(979)		(979)		37,297			0	636	10/25/2020	1
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29		06/01/2016.	Paydown		17,787	17,787	20,288	19,950		(2,164)		(2,164)		17,787			0	461	12/25/2029	1
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20		06/01/2016.	Paydown		31,506	31,506	32,510	31,964		(458)		(458)		31,506			0	491	09/25/2020	1
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20		06/01/2016.	Paydown		62,002	62,002	62,002	62,002				0		62,002			0	861	10/25/2020	1
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29		06/01/2016.	Paydown		9,898	9,898	11,485	11,256		(1,358)		(1,358)		9,898			0	262	01/25/2029	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	.	06/01/2016.	Paydown		10,180	10,180	12,246	11,964		(1,784)		(1,784)		10,180			0	291	07/25/2029	1
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	.	06/01/2016.	Paydown		6,012	6,012	5,819	5,835		177		177		6,012			0	180	02/25/2030	1
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	.	06/01/2016.	Paydown		288,946	288,946	291,779	291,617		(2,671)		(2,671)		288,946			0	4,819	03/25/2041	1
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	.	06/01/2016.	Paydown		548,921	548,921	554,303	553,968		(5,047)		(5,047)		548,921			0	8,674	04/25/2041	1
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	.	06/01/2016.	Paydown		165,026	165,026	166,960	166,841		(1,815)		(1,815)		165,026			0	2,377	04/25/2041	1
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	.	06/01/2016.	Paydown		248,910	248,910	251,351	251,241		(2,331)		(2,331)		248,910			0	4,904	08/25/2041	1
3138EG N4 2	FNMA Pool #AL0410 4.404% 06/25/21	.	06/01/2016.	Paydown		1,198,623	1,198,623	1,282,527	1,244,643		(46,020)		(46,020)		1,198,623			0	18,355	06/25/2021	1
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42	.	06/01/2016.	Paydown		1,101,788	1,101,788	1,109,725	1,109,346		(7,558)		(7,558)		1,101,788			0	17,522	10/25/2042	1
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28	.	06/01/2016.	Paydown		173,266	173,266	177,436	177,020		(3,754)		(3,754)		173,266			0	2,156	02/25/2028	1
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31	.	06/01/2016.	Paydown		2,724	2,724	3,456	3,387		(663)		(663)		2,724			0	84	01/25/2031	1
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31	.	06/01/2016.	Paydown		4,708	4,708	5,987	5,867		(1,159)		(1,159)		4,708			0	143	02/25/2031	1
3138L2 UF 2	FNMA Pool #AM2381 7.700% 01/25/31	.	06/01/2016.	Paydown		1,675	1,675	2,186	2,137		(463)		(463)		1,675			0	55	01/25/2031	1
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42	.	06/01/2016.	Paydown		312,003	312,003	324,679	323,800		(11,797)		(11,797)		312,003			0	3,318	07/25/2042	1
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42	.	06/01/2016.	Paydown		50,406	50,406	52,453	52,308		(1,903)		(1,903)		50,406			0	629	07/25/2042	1
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42	.	06/01/2016.	Paydown		143,502	143,502	149,332	148,940		(5,438)		(5,438)		143,502			0	1,815	08/25/2042	1
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27	.	06/01/2016.	Paydown		160,280	160,280	159,704	159,743		537		537		160,280			0	1,731	11/25/2027	1
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28	.	06/01/2016.	Paydown		1,796,007	1,796,007	1,783,659	1,784,777		11,230		11,230		1,796,007			0	19,061	01/25/2028	1
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43	.	06/01/2016.	Paydown		1,710,248	1,710,248	1,694,882	1,695,375		14,872		14,872		1,710,248			0	24,900	08/25/2043	1
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43	.	06/01/2016.	Paydown		1,131,844	1,131,844	1,136,442	1,136,176		(4,332)		(4,332)		1,131,844			0	16,513	08/25/2043	1
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39	.	06/01/2016.	Paydown		2,313,372	2,313,372	2,476,212	2,472,964		(159,591)		(159,591)		2,313,372			0	40,976	11/25/2039	1
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45	.	06/01/2016.	Paydown		4,231,460	4,231,460	4,372,288	4,371,280		(139,820)		(139,820)		4,231,460			0	60,465	09/01/2045	1
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43	.	06/01/2016.	Paydown		144,468	144,468	140,428	140,587		3,881		3,881		144,468			0	1,828	05/25/2043	1
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28	.	06/01/2016.	Paydown		288,045	288,045	285,705	285,911		2,134		2,134		288,045			0	2,770	05/25/2028	1
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43	.	06/01/2016.	Paydown		78,647	78,647	76,143	76,281		2,366		2,366		78,647			0	978	08/25/2043	1
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28	.	06/01/2016.	Paydown		463,025	463,025	459,263	459,591		3,434		3,434		463,025			0	4,796	07/25/2028	1
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43	.	06/01/2016.	Paydown		554,666	554,666	537,007	537,846		16,820		16,820		554,666			0	7,281	08/25/2043	1
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43	.	06/01/2016.	Paydown		158,953	158,953	153,893	154,127		4,826		4,826		158,953			0	1,833	07/25/2043	1
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44	.	06/01/2016.	Paydown		561,675	561,675	569,705	569,501		(7,826)		(7,826)		561,675			0	9,065	01/25/2044	1
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43	.	06/01/2016.	Paydown		1,056,436	1,056,436	1,079,159	1,078,494		(22,059)		(22,059)		1,056,436			0	14,743	10/25/2043	1
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44	.	06/01/2016.	Paydown		214,997	214,997	230,551	230,209		(15,212)		(15,212)		214,997			0	3,304	01/25/2044	1
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44	.	06/01/2016.	Paydown		301,080	301,080	303,138	303,075		(1,996)		(1,996)		301,080			0	4,245	03/25/2044	1
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44	.	06/01/2016.	Paydown		809,047	809,047	868,967	867,405		(58,358)		(58,358)		809,047			0	15,403	03/25/2044	1
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44	.	06/01/2016.	Paydown		9,964	9,964	10,685	10,649		(685)		(685)		9,964			0	187	02/25/2044	1
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44	.	06/01/2016.	Paydown		1,704,588	1,704,588	1,808,594	1,807,103		(102,515)		(102,515)		1,704,588			0	28,550	08/25/2044	1
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42	.	06/01/2016.	Paydown		3,567,717	3,567,717	3,812,997	3,809,175		(241,458)		(241,458)		3,567,717			0	60,046	01/25/2042	1
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44	.	06/01/2016.	Paydown		1,704,378	1,704,378	1,823,152	1,821,364		(116,986)		(116,986)		1,704,378			0	27,865	11/25/2044	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)
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04	.	06/01/2016.	Paydown		10,517	10,517	10,823	10,751		(234)		(234)		10,517			0	273	04/25/2032	1
31392E 4S 6	FNMA REMIC Ser 2002-72 Cl DA 5.500% 11	.	06/01/2016.	Paydown		30,743	30,743	31,627	30,767		(24)		(24)		30,743			0	698	11/25/2017	1
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11	.	06/01/2016.	Paydown		126,288	126,288	124,374	125,459		830		830		126,288			0	2,936	11/25/2022	1
31392E F5 4	FNMA REMIC Ser 2002-65 Cl HC 5.000% 10	.	06/01/2016.	Paydown		7,851	7,851	7,914	7,836		16		16		7,851			0	160	10/25/2017	1
31392E SX 9	FNMA REMIC Ser 2002-59 Cl B 5.500% 09/	.	06/01/2016.	Paydown		3,638	3,638	3,783	3,658		(20)		(20)		3,638			0	82	09/25/2017	1
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356	.	06/01/2016.	Paydown		16,552	16,552	16,832	16,717		(165)		(165)		16,552			0	369	06/25/2042	1
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/	.	06/01/2016.	Paydown		1,251,078	1,251,078	1,287,046	1,269,454		(18,376)		(18,376)		1,251,078			0	33,194	10/27/2031	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	.	06/01/2016.	Paydown		8,275	8,275	8,619	8,375		(100)		(100)		8,275			0	210	08/15/2022	1
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1	.	06/01/2016.	Paydown		66,127	66,127	67,564	66,221		(93)		(93)		66,127			0	1,500	09/15/2017	1
31392U MQ 4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1	.	06/01/2016.	Paydown		31,217	31,217	32,207	31,276		(59)		(59)		31,217			0	723	09/15/2017	1
31392V 7G 1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1	.	06/01/2016.	Paydown		5,891	5,891	6,056	5,903		(12)		(12)		5,891			0	135	09/15/2017	1
31392V SN 3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1	.	06/01/2016.	Paydown		24,819	24,819	25,594	24,872		(53)		(53)		24,819			0	558	09/15/2017	1
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1	.	06/01/2016.	Paydown		235,129	235,129	232,469	233,788		1,340		1,340		235,129			0	4,255	10/27/2031	1
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1	.	06/01/2016.	Paydown		106,743	106,743	107,811	106,829		(86)		(86)		106,743			0	2,380	10/15/2022	1
31392W MB 3	FHLMC REMIC Ser 2515 Cl KB 5.000% 10/1	.	06/01/2016.	Paydown		15,643	15,643	15,941	15,662		(19)		(19)		15,643			0	320	10/15/2017	1
31392X 6X 1	FHLMC REMIC Ser 2517 Cl BH 5.500% 10/1	.	06/01/2016.	Paydown		41,125	41,125	42,288	41,195		(70)		(70)		41,125			0	931	10/15/2017	1
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04	.	06/01/2016.	Paydown		140,162	140,162	148,571	141,583		(1,422)		(1,422)		140,162			0	3,166	04/25/2023	1
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04	.	06/01/2016.	Paydown		178,900	178,900	189,411	180,476		(1,576)		(1,576)		178,900			0	4,073	04/25/2023	1
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06	.	06/01/2016.	Paydown		444,066	444,066	457,388	449,425		(5,360)		(5,360)		444,066			0	9,554	06/25/2033	1
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06	.	06/01/2016.	Paydown		18,927	18,927	18,729	18,821		106		106		18,927			0	395	06/25/2023	1
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06	.	06/01/2016.	Paydown		85,960	85,960	87,988	86,255		(294)		(294)		85,960			0	1,832	06/25/2023	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	.	06/01/2016.	Paydown		85,405	85,405	85,402	85,260		145		145		85,405			0	1,519	06/25/2043	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	.	06/01/2016.	Paydown		212,928	212,928	206,322	209,132		3,797		3,797		212,928			0	3,878	06/25/2043	1
31393E MH 9	FNMA REMIC Ser 2003-84 Cl PV 5.000% 08	.	04/01/2016.	Paydown		266,268	266,268	248,711	264,855		1,412		1,412		266,268			0	4,438	08/25/2023	1
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1	.	06/01/2016.	Paydown		35,211	35,211	35,831	35,364		(153)		(153)		35,211			0	807	11/15/2022	1
31393F LU 8	FHLMC REMIC Ser 2527 Cl BP 5.000% 11/1	.	06/01/2016.	Paydown		16,945	16,945	17,172	16,947		(3)		(3)		16,945			0	355	11/15/2017	1
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1	.	06/01/2016.	Paydown		269,807	269,807	277,311	273,283		(3,476)		(3,476)		269,807			0	6,441	12/15/2032	1
31393H 6S 6	FHLMC REMIC Ser 2543 Cl AN 5.000% 12/1	.	06/01/2016.	Paydown		43,613	43,613	43,232	43,494		120		120		43,613			0	901	12/15/2017	1
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1	.	06/01/2016.	Paydown		43,704	43,704	45,780	44,097		(394)		(394)		43,704			0	1,019	01/15/2023	1
31393J CQ 9	FHLMC REMIC Ser 2551 Cl CB 5.000% 01/1	.	06/01/2016.	Paydown		48,527	48,527	46,184	48,098		429		429		48,527			0	1,008	01/15/2018	1
31393M FL 0	FHLMC REMIC Ser 2591 Cl WC 5.000% 10/1	.	06/01/2016.	Paydown		117,474	117,474	114,427	117,057		417		417		117,474			0	2,419	10/15/2032	1
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1	.	06/01/2016.	Paydown		191,637	191,637	196,908	194,146		(2,508)		(2,508)		191,637			0	4,070	03/15/2033	1
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1	.	06/01/2016.	Paydown		92,118	92,118	96,666	92,986		(868)		(868)		92,118			0	2,114	04/15/2023	1
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15	.	06/01/2016.	Paydown		59,607	59,607	63,081	60,326		(719)		(719)		59,607			0	1,385	04/15/2023	1
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09	.	06/01/2016.	Paydown		67,450	67,450	64,577	66,469		981		981		67,450			0	1,397	09/25/2023	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)
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1	.	06/01/2016.	Paydown		97,166	97,166	96,983	96,879		286		286		97,166			0	2,018	12/25/2023	1
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1	.	06/01/2016.	Paydown		255,071	255,071	238,252	248,951		6,120		6,120		255,071			0	5,353	12/25/2023	1
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1	.	06/01/2016.	Paydown		72,254	72,254	73,168	72,347		(94)		(94)		72,254			0	1,502	06/15/2023	1
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07	.	06/01/2016.	Paydown		80,502	80,502	80,150	80,190		312		312		80,502			0	1,849	07/25/2024	1
31394A LU 8	FNMA REMIC Ser 2004-W10 Cl A5 5.500% 0	.	06/01/2016.	Paydown		1,086,967	1,086,967	1,107,475	1,098,475		(11,508)		(11,508)		1,086,967			0	25,641	08/25/2034	1
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08	.	06/01/2016.	Paydown		905,945	905,945	863,744	879,666		26,279		26,279		905,945			0	17,153	08/25/2034	1
31394A XM 3	FNMA Grantor Tr Ser 2004-T4 Cl AI9 4.7	.	06/01/2016.	Paydown		206,472	206,472	207,768	207,082		(610)		(610)		206,472			0	3,965	08/25/2034	1
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/	.	06/01/2016.	Paydown		228,742	228,742	229,135	228,313		429		429		228,742			0	4,761	02/25/2025	1
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/	.	06/01/2016.	Paydown		722,758	722,758	733,808	727,559		(4,800)		(4,800)		722,758			0	16,425	11/25/2034	1
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06	.	06/01/2016.	Paydown		442,291	442,291	455,283	446,236		(3,945)		(3,945)		442,291			0	10,023	06/25/2035	1
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05	.	06/01/2016.	Paydown		650,868	650,868	646,730	647,300		3,567		3,567		650,868			0	15,279	05/25/2035	1
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10	.	06/01/2016.	Paydown		894,056	894,056	878,433	887,534		6,523		6,523		894,056			0	21,451	10/25/2035	1
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1	.	06/01/2016.	Paydown		55,060	55,060	50,922	53,865		1,195		1,195		55,060			0	1,136	08/15/2023	1
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1	.	06/01/2016.	Paydown		180,070	180,070	166,959	176,288		3,782		3,782		180,070			0	3,955	08/15/2023	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	.	06/01/2016.	Paydown		30,473	30,473	31,311	30,884		(411)		(411)		30,473			0	686	09/15/2023	1
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1	.	06/01/2016.	Paydown		400,398	400,398	409,744	402,278		(1,880)		(1,880)		400,398			0	9,573	09/15/2023	1
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1	.	06/01/2016.	Paydown		317,666	317,666	300,612	312,701		4,965		4,965		317,666			0	6,685	09/15/2023	1
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1	.	06/01/2016.	Paydown		130,425	130,425	116,608	126,484		3,940		3,940		130,425			0	2,458	10/15/2023	1
31394L 4E 9	FHLMC REMIC Ser 2684 Cl PH 5.000% 01/1	.	06/01/2016.	Paydown		51,934	51,934	48,769	51,669		265		265		51,934			0	1,088	01/15/2033	1
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1	.	06/01/2016.	Paydown		149,752	149,752	139,457	146,717		3,036		3,036		149,752			0	3,129	11/15/2023	1
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1	.	06/01/2016.	Paydown		64,100	64,100	59,674	62,385		1,716		1,716		64,100			0	1,341	12/15/2023	1
31394W KC 1	FHLMC REMIC Ser 2777 Cl DG 4.000% 04/1	.	06/01/2016.	Paydown		168,524	168,524	146,827	165,447		3,078		3,078		168,524			0	2,653	04/15/2033	1
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1	.	06/01/2016.	Paydown		49,940	49,940	49,409	49,717		223		223		49,940			0	1,062	06/15/2024	1
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/	.	06/01/2016.	Paydown		2,551,341	2,551,341	2,603,941	2,577,202		(25,861)		(25,861)		2,551,341			0	59,275	04/25/2036	1
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06	.	06/01/2016.	Paydown		995,985	995,985	1,046,407	1,013,333		(17,347)		(17,347)		995,985			0	25,202	06/25/2036	1
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1	.	06/01/2016.	Paydown		159,419	159,419	159,444	159,208		211		211		159,419			0	3,393	08/15/2024	1
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1	.	06/01/2016.	Paydown		42,565	42,565	42,539	42,501		64		64		42,565			0	898	11/15/2024	1
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1	.	06/01/2016.	Paydown		1,104,789	1,104,789	1,147,254	1,122,023		(17,234)		(17,234)		1,104,789			0	23,536	12/15/2034	1
31395K NS 8	FHLMC REMIC Ser 2903 Cl BD 4.500% 12/1	.	06/01/2016.	Paydown		742,088	742,088	753,915	744,436		(2,348)		(2,348)		742,088			0	13,931	12/15/2019	1
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1	.	06/01/2016.	Paydown		135,845	135,845	139,305	136,900		(1,055)		(1,055)		135,845			0	2,751	02/15/2030	1
31395M QS 1	FHLMC REMIC Ser 2935 Cl LM 4.500% 02/1	.	06/01/2016.	Paydown		21,816	21,816	20,739	21,498		318		318		21,816			0	409	02/15/2035	1
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1	.	06/01/2016.	Paydown		772,611	772,611	751,726	764,253		8,358		8,358		772,611			0	17,429	05/15/2035	1
31395X 3F 0	FHLMC REMIC Ser 3018 Cl UG 5.500% 10/1	.	06/01/2016.	Paydown		120,450	120,450	121,655	120,331		119		119		120,450			0	2,720	10/15/2034	1
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1	.	06/01/2016.	Paydown		613,682	613,682	607,712	609,629		4,054		4,054		613,682			0	12,624	08/15/2035	1
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1	.	06/01/2016.	Paydown		3,656,482	3,656,482	3,626,740	3,636,565		19,916		19,916		3,656,482			0	76,493	06/15/2035	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	.	06/01/2016.	Paydown		706,848	706,848	721,432	715,104		(8,255)		(8,255)		706,848			0	16,301	11/15/2035	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)
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15		06/01/2016.	Paydown		194,661	194,661	189,125	192,466		2,195		2,195		194,661			0	4,377	04/15/2026	1
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1		06/01/2016.	Paydown		254,651	254,651	268,020	259,337		(4,687)		(4,687)		254,651			0	6,028	06/15/2036	1
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1		06/01/2016.	Paydown		1,227,860	1,227,860	1,221,453	1,223,115		4,745		4,745		1,227,860			0	25,279	01/15/2036	1
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08		06/01/2016.	Paydown		843,985	843,985	860,293	850,652		(6,667)		(6,667)		843,985			0	19,421	08/25/2037	1
31396X GH 1	FHLMC REMIC Ser 2007-77 Cl MD 6.000% 1		06/01/2016.	Paydown		819,937	819,937	898,454	834,446		(14,509)		(14,509)		819,937			0	21,346	12/25/2036	1
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08		06/01/2016.	Paydown		584,539	584,539	602,989	590,615		(6,076)		(6,076)		584,539			0	14,928	08/25/2037	1
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04		06/01/2016.	Paydown		731,326	731,326	694,506	709,994		21,333		21,333		731,326			0	14,050	04/25/2038	1
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1		06/01/2016.	Paydown		300,223	300,223	295,202	297,141		3,082		3,082		300,223			0	6,286	08/15/2036	1
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1		06/01/2016.	Paydown		431,850	431,850	458,301	443,534		(11,684)		(11,684)		431,850			0	10,096	08/15/2036	1
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1		06/01/2016.	Paydown		464,823	464,823	474,700	468,083		(3,260)		(3,260)		464,823			0	10,229	10/15/2036	1
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1		06/01/2016.	Paydown		759,430	759,430	778,653	765,683		(6,253)		(6,253)		759,430			0	16,674	03/15/2037	1
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1		06/01/2016.	Paydown		686,153	686,153	707,166	693,660		(7,507)		(7,507)		686,153			0	15,534	03/15/2037	1
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1		06/01/2016.	Paydown		1,633,199	1,633,199	1,668,926	1,641,729		(8,530)		(8,530)		1,633,199			0	42,686	07/15/2037	1
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1		06/01/2016.	Paydown		960,386	960,386	1,001,202	971,381		(10,995)		(10,995)		960,386			0	21,743	08/15/2037	1
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/		06/01/2016.	Paydown		216,726	216,726	227,020	220,059		(3,333)		(3,333)		216,726			0	5,594	09/25/2038	1
31397S DQ 4	FNMA REMIC Ser 2011-23 Cl A 4.000% 12/		06/01/2016.	Paydown		33,653	33,653	34,067	33,774		(120)		(120)		33,653			0	546	12/25/2036	1
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1		06/01/2016.	Paydown		854,771	854,771	879,764	865,124		(10,353)		(10,353)		854,771			0	20,297	07/15/2038	1
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10		06/01/2016.	Paydown		796,546	796,546	817,455	799,353		(2,807)		(2,807)		796,546			0	17,440	10/25/2039	1
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1		06/01/2016.	Paydown		943,271	943,271	916,446	930,617		12,653		12,653		943,271			0	16,700	10/15/2039	1
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1		06/01/2016.	Paydown		898,517	898,517	879,424	890,117		8,400		8,400		898,517			0	16,829	10/15/2039	1
31402Q NR 8	FNMA Pool #734900 3.500% 08/25/18		06/01/2016.	Paydown		2,136	2,136	1,964	2,069		67		67		2,136			0	31	08/25/2018	1
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18		06/01/2016.	Paydown		78,066	78,066	72,796	76,232		1,834		1,834		78,066			0	1,136	10/25/2018	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		06/01/2016.	Paydown		79,239	79,239	81,035	80,864		(1,624)		(1,624)		79,239			0	1,766	07/25/2035	1
31406J Y8 0	FNMA Pool #811735 4.000% 03/25/20		06/01/2016.	Paydown		24,283	24,283	23,042	23,759		524		524		24,283			0	404	03/25/2020	1
31411D FZ 7	FNMA Pool #904784 2.494% 12/25/36		06/01/2016.	Paydown		21,222	21,222	21,315	21,290		(68)		(68)		21,222			0	180	12/25/2036	1
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39		06/01/2016.	Paydown		204,500	204,500	203,956	203,956		544		544		204,500			0	3,574	04/25/2039	1
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39		06/01/2016.	Paydown		101,541	101,541	102,536	102,474		(933)		(933)		101,541			0	1,790	09/25/2039	1
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38		06/01/2016.	Paydown		69,298	69,298	69,016	69,016		282		282		69,298			0	1,724	02/25/2038	1
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38		06/01/2016.	Paydown		3,632	3,632	3,651	3,650		(18)		(18)		3,632			0	91	04/25/2038	1
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39		06/01/2016.	Paydown		237,154	237,154	233,810	233,951		3,204		3,204		237,154			0	3,903	03/25/2039	1
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42		06/01/2016.	Paydown		539,142	539,142	546,513	546,195		(7,053)		(7,053)		539,142			0	7,230	09/25/2042	1
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28		06/01/2016.	Paydown		202,782	202,782	203,510	203,390		(608)		(608)		202,782			0	2,008	04/25/2028	1
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28		06/01/2016.	Paydown		342,541	342,541	341,310	341,384		1,157		1,157		342,541			0	3,738	04/25/2028	1
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42		06/01/2016.	Paydown		449,377	449,377	467,633	466,594		(17,216)		(17,216)		449,377			0	5,546	08/25/2042	1
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44		06/01/2016.	Paydown		559,491	559,491	599,967	599,155		(39,664)		(39,664)		559,491			0	10,245	03/25/2044	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)
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44	.	06/01/2016.	Paydown		1,574,168	1,574,168	1,688,541	1,686,041		(111,873)		(111,873)		1,574,168			0	28,937	04/25/2044	1
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40	.	06/01/2016.	Paydown		254,957	254,957	255,385	255,334		(378)		(378)		254,957			0	4,274	07/25/2040	1
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40	.	06/01/2016.	Paydown		215,983	215,983	218,101	217,948		(1,965)		(1,965)		215,983			0	3,427	09/25/2040	1
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40	.	06/01/2016.	Paydown		552,926	552,926	552,818	552,765		161		161		552,926			0	8,818	12/25/2040	1
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40	.	06/01/2016.	Paydown		521,428	521,428	548,559	547,858		(26,430)		(26,430)		521,428			0	7,043	12/25/2040	1
645916 TT 4	New Jersey Econ Dev Auth Rev Txbl Muni R	.	04/01/2016.	Maturity		6,085,000	6,085,000	6,272,119	6,089,750		(4,750)		(4,750)		6,085,000			0	156,689	04/01/2016	1FE
649085 AA 5	New Valley Generation II Ser 2001 5.57	.	05/01/2016.	Redemption 100.0000		297,405	297,405	311,425	301,289		(3,883)		(3,883)		297,405			0	8,286	05/01/2020	1FE
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E	.	06/01/2016.	Call 100.0000		25,000	25,000	25,000	25,000				0		25,000			0	693	12/01/2021	1FE
76116E CE 8	Resolution Funding Corp Strips 0.000%	.	04/15/2016.	Maturity		5,000,000	5,000,000	577,600	4,874,455		125,545		125,545		5,000,000			0		04/15/2016	1
977100 AB 2	Wisconsin St Gen Rev Ser A 5.200% 05/0	.	05/01/2016.	Call 100.0000		660,000	660,000	656,984	659,337		663		663		660,000			0	17,160	05/01/2018	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						87,177,206	87,177,206	84,583,308	88,332,617	0	(1,155,417)	0	(1,155,417)	0	87,177,206	0	0	0	1,627,762	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	Duke Finance LLC 1st Lien TL Nt 1 7.00	.	06/30/2016.	Redemption 100.0000		18,797	18,797	16,917			1,880		1,880		18,797			0	139	10/28/2021	4FE
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	.	06/01/2016.	Paydown		35,766	51,073	49,345	49,345				0		49,345		(13,580)	(13,580)	2,178	09/15/2033	5FM
00103Y AE 1	AES Red Oak LLC Sec Nt 8.540% 11/30/19	.	05/31/2016.	Redemption 100.0000		55,608	55,608	55,608	55,608				0		55,608			0	2,374	11/30/2019	4FE
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/	.	06/30/2016.	Redemption 100.0000		288,600	288,600	281,179	285,460		3,140		3,140		288,600			0	9,913	06/30/2022	5
001749 AA 8	American Money Mgmt Corp CLO Ser 2011-9A	.	04/15/2016.	Paydown		18,620,690	18,620,690	18,620,690	18,620,690				0		18,620,690			0	200,709	01/15/2022	1FE
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4 6.5	.	06/01/2016.	Paydown		42,541	42,541	43,038	43,653		(1,113)		(1,113)		42,541			0	1,128	04/25/2031	1FM
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1	.	06/01/2016.	Paydown			9,638	9,855	9,879		(10)		(10)		9,869		(9,869)	(9,869)	264	01/25/2032	5FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 6.0	.	06/01/2016.	Paydown			16,360	5,627	5,627				0		5,627		(5,627)	(5,627)	344	06/25/2032	1FM
00442M AA 5	ACE Securities Corp RMBS Ser 2006-SD2 Cl	.	06/27/2016.	Paydown		29,043	29,043	29,052	29,043				0		29,043			0	87	12/25/2045	1FM
00507X AC 9	Activision Blizzard Inc Term Ln Nt 1 3	.	05/26/2016.	Redemption 100.0000		14,400,000	14,400,000	14,457,600	14,440,913		(40,913)		(40,913)		14,400,000			0	191,100	10/11/2020	2FE
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1	.	06/27/2016.	Paydown		167,076	167,076	167,076	167,076				0		167,076			0	964	04/25/2034	1FM
00915X BK 6	Air Products & Chemicals Inc Nt 7.250%	.	04/15/2016.	Maturity		8,000,000	8,000,000	9,670,080	8,051,694		(51,694)		(51,694)		8,000,000			0	290,000	04/15/2016	1FE
016090 AA 0	Aliant Communications Inc Nt 6.750% 04	.	05/03/2016.	Baird Robert W & Co Inc.		1,039,594	1,500,000	1,035,000	1,519,581		(257)	484,323	(484,580)		1,035,000		4,594	4,594	59,747	04/01/2028	3FE
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3	.	06/30/2016.	Redemption 100.0000		407,314	407,314	428,829	414,314		(7,000)		(7,000)		407,314			0	14,248	12/31/2019	2FE
01877K AD 5	Alliance Pipeline LP Sr Nt 4.591% 12/3	.	06/30/2016.	Redemption 100.0000		60,000	60,000	60,000	60,000				0		60,000			0	1,377	12/31/2025	2FE
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		3,825,017	3,825,017	3,720,602	3,720,602		104,415		104,415		3,825,017			0	64,875	08/25/2036	1FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		246,271	71,809	58,239	58,239				0		58,239		188,032	188,032	11,503	04/25/2037	2FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		730,624	231,917	176,785	176,785				0		176,785		553,839	553,839	32,519	02/25/2047	1FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		1,146,345	344,907	235,298	235,298				0		235,298		911,047	911,047	54,378	05/25/2036	1FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		364,866	167,401	141,798	141,798				0		141,798		223,068	223,068	14,500	01/25/2037	1FM
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		264,820	177,539	169,982	169,982				0		169,982		94,839	94,839	3,045	01/25/2047	1FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		749,698	268,514	228,225	228,225				0		228,225		521,473	521,473	32,547	03/25/2037	1FM
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	.	06/01/2016.	Paydown		52,500	52,500	51,868	52,158		342		342		52,500			0	992	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)
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	.	06/01/2016.	Paydown		255,188	255,188	253,960	254,091		1,097		1,097		255,188			0	4,637	09/25/2035	1FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	.	06/01/2016.	Paydown		97,402	97,402	97,402	97,402				0		97,402			0	1,819	09/25/2035	2FM
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	.	06/27/2016.	Paydown		37,904	37,904	37,904	37,904				0		37,904			0	188	09/25/2027	1FM
03072S FY 6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	.	06/01/2016.	Paydown		98,595	98,595	98,591	98,421		174		174		98,595			0	1,685	04/25/2033	1FM
03072S FZ 3	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	.	04/01/2016.	Paydown		12,408	12,408	7,924	3,177	4,747	4,484		9,231		12,408			0	112	04/25/2033	1FM
030955 AB 4	Ameritech Capital Funding Corp Nt 9.10	.	06/01/2016.	Redemption 100.0000		4,000,260	4,000,260	4,578,559	4,035,995		(35,735)		(35,735)		4,000,260			0	182,012	06/01/2016	2FE
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	.	06/01/2016.	Paydown		6,457	6,457	6,427	6,424				0		6,424		33	33	198	03/25/2027	1FM
03305@ AB 0	Anchor Hocking Exit Term Ln Nt 1 10.000	.	06/30/2016.	Redemption 100.0000		1,576	1,576	1,545	1,550		26		26		1,576			0	92	05/21/2018	4FE
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3	.	06/15/2016.	Redemption 100.0000		29,034	29,034	29,228	29,126		(92)		(92)		29,034			0	767	02/15/2025	1
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	.	06/15/2016.	Redemption 100.0000		155,892	155,892	159,253	157,320		(1,429)		(1,429)		155,892			0	3,916	07/15/2023	1
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	.	06/01/2016.	Paydown		127,534	127,534	127,478	131,571		(4,037)		(4,037)		127,534			0	3,002	10/25/2033	1FM
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C	.	06/27/2016.	Paydown		600,584	600,584	511,455	516,873		83,711		83,711		600,584			0	2,082	11/25/2035	1FM
04231# AA 7	Armstrong/Heinz Contract Sec ABS Lease B	.	06/15/2016.	Redemption 100.0000		41,181	41,181	41,181	41,181				0		41,181			0	1,339	08/15/2016	2
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	.	05/01/2016.	Paydown		44,636	44,636	46,380	44,815		(179)		(179)		44,636			0	1,237	03/21/2029	1FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	.	06/27/2016.	Paydown		692,952	692,952	648,343	653,090		39,862		39,862		692,952			0	4,113	10/25/2034	1FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	.	06/01/2016.	Paydown		120,826	120,826	120,822	120,633		193		193		120,826			0	2,670	10/25/2032	1FM
04542B FM 9	Asset Backed Funding Cert RMBS Ser 2004-	.	06/27/2016.	Paydown		294,994	294,994	294,994	294,994				0		294,994			0	1,665	08/25/2033	1FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	.	06/01/2016.	Paydown		94,392	94,392	90,174	91,424		2,968		2,968		94,392			0	2,387	06/25/2035	1FM
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9	.	06/15/2016.	Redemption 100.0000		109,062	109,062	105,835	107,728		1,334		1,334		109,062			0	3,179	12/15/2022	1
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	.	06/15/2016.	Redemption 100.0000		77,576	77,576	78,324	77,903		(327)		(327)		77,576			0	2,248	05/15/2022	2
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	.	06/01/2016.	Paydown		171,754	171,754	172,989	172,114		(360)		(360)		171,754			0	4,007	10/25/2033	1FM
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	.	06/01/2016.	Paydown		265,638	265,638	252,512	252,512		13,126		13,126		265,638			0	6,446	01/25/2036	1FM
05948K BW 8	Bank of America Alt Loan Tr RMBS Ser 200	.	06/01/2016.	Paydown		5,080,137	5,080,137	5,086,487	5,080,170		(34)		(34)		5,080,137			0	145,203	05/25/2033	1FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	.	06/01/2016.	Paydown		690,498	690,498	639,851	678,194		12,304		12,304		690,498			0	13,755	06/25/2019	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	.	06/01/2016.	Paydown		281,816	322,117	317,059	317,059				0		317,059		(35,243)	(35,243)	7,393	03/25/2035	4FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	.	06/01/2016.	Paydown		271,726	310,583	302,127	302,127				0		302,127		(30,401)	(30,401)	7,128	03/25/2035	3FM
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200	.	06/01/2016.	Paydown		539,320	563,640	545,779	545,779				0		545,779		(6,459)	(6,459)	13,777	05/25/2035	3FM
05949A NZ 9	Bank of America Mtg Securities RMBS Ser	.	06/01/2016.	Paydown		234,839	234,839	234,105	234,004		835		835		234,839			0	6,314	08/25/2034	1FM
05949C LZ 7	Bank of America Mtg Securities RMBS Ser	.	06/01/2016.	Paydown		93,765	106,852	105,984	106,265		22		22		106,287		(12,522)	(12,522)	2,469	04/25/2018	3FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	.	06/20/2016.	Paydown		163,549	163,549	152,980	152,980		10,569		10,569		163,549			0	432	02/20/2047	1FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	.	06/01/2016.	Paydown		268,664	291,847	288,158	287,989		6		6		287,996		(19,332)	(19,332)	6,846	03/25/2037	4FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	.	06/01/2016.	Paydown		212,369	242,011	217,893	217,893				0		217,893		(5,524)	(5,524)	6,072	01/25/2037	1FM
07383F 5Q 7	Bear Stearns Comm Mtg Sec CMBS Ser 2005-	.	06/01/2016.	Paydown		702,251	702,251	716,893	704,296		(2,046)		(2,046)		702,251			0	15,031	02/13/2042	1FM
07383F X9 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	.	06/01/2016.	Paydown		53,627	53,627	52,058	53,356		271		271		53,627			0	1,100	11/11/2041	1FM
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	.	06/01/2016.	Paydown		34,275	34,275	34,382	35,389		(1,114)		(1,114)		34,275			0	811	10/25/2033	1FM
07387J BN 5	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20	.	06/01/2016.	Paydown		19,180,000	19,180,000	19,227,553	19,153,819		26,181		26,181		19,180,000			0	567,614	09/11/2038	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)
073945 AE 7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-	.	06/01/2016.	Paydown		161,149	161,149	161,854	161,011		138		138		161,149			0	4,293	09/11/2042	1FM
07401D BC 4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C	.	06/01/2016.	Paydown		275,103	275,103	276,611	274,971		132		132		275,103			0	6,608	06/13/2050	1FM
08183* AA 0	Benenson Parsippany LLC CTL 7.050% 04/	.	04/10/2016.	Redemption 100.0000		2,033,502	2,033,502	2,033,502	2,033,502				0		2,033,502			0	47,787	04/10/2016	1
08261@ AA 3	Benson Power LLC Sr Sec Nt 7.700% 07/1	.	06/30/2016.	Redemption 100.0000		306,130	306,130	269,394	270,015		36,115		36,115		306,130			0	14,991	07/15/2027	4FE
116663 AC 9	Bruce Mansfield Unit 1 2 ABS PTC Nt 6	.	06/01/2016.	Redemption 100.0000		613,318	613,318	613,318	613,318				0		613,318			0	21,006	06/01/2034	2AM
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le	.	04/15/2016.	Redemption 100.0000		57,770	57,770	57,770	57,770				0		57,770			0	2,088	10/15/2022	1
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 5.0	.	06/01/2016.	Paydown		61,625	61,625	61,625	61,625				0		61,625			0	1,616	12/25/2033	1FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 1.50	.	06/27/2016.	Paydown		19,395	19,395	19,468	19,434		(39)		(39)		19,395			0	113	12/25/2033	1FM
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.87	.	06/01/2016.	Paydown		561,913	561,913	563,428	562,594		(681)		(681)		561,913			0	8,858	07/25/2035	1FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	.	06/27/2016.	Paydown		66,701	66,701	44,686	44,686		22,015		22,015		66,701			0	457	10/25/2033	1FM
12543K AL 8	Community Health Systems Inc Term Ln F N	.	04/29/2016.	Redemption 100.0000		401,866	401,866	402,151			(285)		(285)		401,866			0	2,469	12/31/2018	3FE
12543K AL 8	Community Health Systems Inc Term Ln F N	.	05/31/2016.	Tax Free Exchange		2,137,622	2,136,237	2,137,750			(128)		(128)		2,137,622			0	20,558	12/31/2018	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N	.	06/30/2016.	Redemption 100.0000		8,415	8,415	8,423			(8)		(8)		8,415			0	26	12/31/2019	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N	.	05/31/2016.	Tax Free Exchange		8,423	8,415	8,425	8,424		(1)		(1)		8,423			0	164	12/31/2019	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N	.	06/30/2016.	Redemption 100.0000		15,483	15,483	15,499			(16)		(16)		15,483			0	52	01/27/2021	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N	.	05/31/2016.	Tax Free Exchange		15,499	15,483	15,502	15,500		(1)		(1)		15,499			0	322	01/27/2021	3FE
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	.	06/01/2016.	Paydown		146,260	68,920	68,587	68,601				0		68,601		77,660	77,660	6,245	02/25/2037	4FM
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-	.	06/01/2016.	Paydown		50,071	50,071	50,102	49,977		93		93		50,071			0	882	10/20/2032	1FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser	.	06/01/2016.	Paydown		113,754	139,223	116,649	116,649				0		116,649		(2,895)	(2,895)	3,457	01/25/2037	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	.	06/01/2016.	Paydown		74,749	97,957	77,467	77,467				0		77,467		(2,718)	(2,718)	2,357	02/25/2037	1FM
12626# AE 5	CRH America Inc Gtd Sr Nt Ser D 7.960%	.	05/30/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	199,000	05/30/2016	2
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt	.	06/21/2016.	Redemption 100.0000		2,022,794	2,022,794	2,012,680	2,016,326		6,468		6,468		2,022,794			0	28,526	04/17/2020	3FE
12632B AB 2	CPI International Inc Term Ln Nt 1 4.2	.	05/04/2016.	UBS Warburg London		2,730,915	2,977,215	2,977,215	2,977,215				0		2,977,215		(246,300)	(246,300)	38,861	11/17/2017	4FE
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7	.	06/15/2016.	Redemption 100.0000		72,354	72,354	72,354	72,354				0		72,354			0	2,200	12/15/2026	1
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin	.	05/15/2016.	Redemption 100.0000		211,476	211,476	211,726	211,511		(35)		(35)		211,476			0	7,428	05/15/2018	1
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	.	06/15/2016.	Redemption 100.0000		26,600	26,600	26,393	26,506		94		94		26,600			0	745	07/15/2022	2
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar	.	06/15/2016.	Redemption 100.0000		29,592	29,592	29,592	29,592				0		29,592			0	821	10/15/2022	1
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/	.	06/15/2016.	Redemption 100.0000		63,193	63,193	63,592	63,371		(178)		(178)		63,193			0	1,744	01/15/2023	2
12644@ BV 6	CTL Cap Tr CTL Ser 2003-17 Costco 5.50	.	06/20/2016.	Redemption 100.0000		235,972	235,972	234,052	235,192		781		781		235,972			0	5,411	09/20/2022	1
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%	.	06/15/2016.	Redemption 100.0000		28,679	28,679	28,679	28,679				0		28,679			0	637	01/15/2025	2
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr	.	06/15/2016.	Redemption 100.0000		381,450	381,450	375,197	377,461		3,990		3,990		381,450			0	8,686	01/15/2026	1
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County	.	06/05/2016.	Redemption 100.0000		525,045	525,045	525,045	525,045				0		525,045			0	12,926	04/05/2025	1
12644@ CF 0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen	.	06/15/2016.	Redemption 100.0000		37,790	37,790	37,790	37,790				0		37,790			0	851	11/15/2029	2
12644@ CG 8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC	.	06/15/2016.	Redemption 100.0000		43,011	43,011	43,011	43,011				0		43,011			0	968	07/15/2030	2
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom	.	06/15/2016.	Redemption 100.0000		415,436	415,436	415,436	415,436				0		415,436			0	10,410	10/15/2023	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 11	12	13	14	15	16	17	18	19	20	21	22
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@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6	.	06/15/2016.	Redemption 100.0000		129,628	129,628	129,628	129,628				0		129,628			0	3,248	03/15/2023	1
12647@ AA 0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L	.	06/15/2016.	Redemption 100.0000		459,910	459,910	459,910	459,910				0		459,910			0	12,140	08/15/2016	2
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	.	06/10/2016.	Redemption 100.0000		49,682	49,682	49,682	49,682				0		49,682			0	1,631	10/10/2031	2
126650 BP 4	CVS Health Corp ABS PTC Nt 6.036% 12/1	.	06/10/2016.	Redemption 100.0000		62,994	62,994	73,604	71,938		(8,944)		(8,944)		62,994			0	1,585	12/10/2028	2FE
126650 BQ 2	CVS Health Corp ABS PTC Nt 6.943% 01/1	.	06/10/2016.	Redemption 100.0000		405,709	405,709	376,854	384,226		21,483		21,483		405,709			0	11,746	01/10/2030	2FE
126650 BS 8	CVS Health Corp ABS PTC Nt 7.507% 01/1	.	06/10/2016.	Redemption 100.0000		109,667	109,667	119,941	119,183		(9,516)		(9,516)		109,667			0	3,433	01/10/2032	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	.	06/10/2016.	Redemption 100.0000		36,124	36,124	36,124	36,124				0		36,124			0	708	01/10/2036	2FE
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 Cl A3 0.99	.	06/27/2016.	Paydown		1,026,637	1,026,637	1,003,756	1,003,756		22,881		22,881		1,026,637			0	4,915	01/25/2036	1FM
126671 R4 0	CWABS Inc RMBS Ser 2003-5 Cl MF1 5.413	.	06/01/2016.	Paydown		48,415	48,415	48,415	48,263		152		152		48,415			0	1,334	01/25/2034	1FM
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603	.	06/01/2016.	Paydown		215,443	215,443	215,438	214,849		595		595		215,443			0	4,776	12/25/2034	1FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		2,437,159	2,437,159	2,346,755	2,337,263		99,896		99,896		2,437,159			0	62,790	04/25/2035	1FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		787,517	758,983	646,163	646,163				0		646,163		141,354	141,354	23,082	04/25/2035	3FM
12667F F9 1	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		1,044,815	1,044,815	1,040,705	1,040,042		4,773		4,773		1,044,815			0	25,785	02/25/2035	1FM
12667F LG 8	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		5,979	5,979	5,979	5,977		2		2		5,979			0	152	07/25/2034	1FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		160,417	160,417	152,847	155,561		4,856		4,856		160,417			0	4,179	08/25/2034	1FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		631,810	631,810	639,116	633,765		(1,954)		(1,954)		631,810			0	16,464	09/25/2034	1FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		18,138	18,138	18,137	18,080		57		57		18,138			0	447	08/25/2034	1FM
12667F TY 1	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		3,175	3,175	3,175	3,164		11		11		3,175			0	80	10/25/2034	1FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		402,936	201,421	184,279	184,279				0		184,279		218,657	218,657	15,171	08/25/2035	2FM
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		756,884	378,355	339,955	339,955				0		339,955		416,929	416,929	28,618	08/25/2035	1FM
12667G DW 0	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		694,025	694,025	681,263	681,263		12,762		12,762		694,025			0	16,909	05/25/2035	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		1,128,521	1,128,521	1,135,751	1,129,098		(576)		(576)		1,128,521			0	27,613	05/25/2035	1FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		414,273	269,489	249,291	238,428		10,863		10,863		249,291		164,982	164,982	24,229	07/25/2035	2FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.59	.	06/15/2016.	Paydown		208,339	208,339	72,127	72,127		136,212		136,212		208,339			0	489	11/15/2036	1FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5	.	06/01/2016.	Paydown		1,443,921	821,252	729,581	729,581				0		729,581		714,339	714,339	51,010	02/25/2036	1FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5	.	06/01/2016.	Paydown		290,433	159,817	145,879	145,879				0		145,879		144,554	144,554	10,021	04/25/2036	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	.	06/01/2016.	Paydown		449,003	235,005	201,707	197,916		3,791		3,791		201,707		247,296	247,296	19,306	05/25/2036	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	.	06/01/2016.	Paydown		29,747	29,747	28,952	29,337		410		410		29,747			0	761	12/25/2035	2FM
12669E 3P 9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6	.	06/01/2016.	Paydown		6,929	6,929	6,735	6,802		127		127		6,929			0	159	10/25/2033	1FM
12669E C5 3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5	.	06/01/2016.	Paydown		180,163	180,163	175,208	175,329		4,834		4,834		180,163			0	5,008	09/25/2033	1FM
12669F D2 6	CWHL Inc RMBS Ser 2004-10 Cl A10 5.000	.	06/01/2016.	Paydown		40,196	40,196	37,633	39,965		231		231		40,196			0	850	07/25/2034	1FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	.	06/01/2016.	Paydown		10,789	4,844	4,767	4,799				0		4,799		5,989	5,989	399	08/25/2035	2FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C	.	06/01/2016.	Paydown		928,233	928,233	891,381	885,945		42,288		42,288		928,233			0	22,149	04/25/2035	1FM
12669G XY 2	Countrywide Home Loans RMBS Ser 2005-12	.	05/01/2016.	Paydown		327,865	327,865	329,504	326,793		1,072		1,072		327,865			0	6,096	05/25/2035	1FM
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ	.	05/01/2016.	Redemption 100.0000		454,595	454,595	459,230	456,085		(1,490)		(1,490)		454,595			0	12,365	05/01/2018	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)
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05		06/25/2016	Paydown		170,362	170,362	44,996	44,996		125,366		125,366		170,362			0	2,637	09/25/2036	1FM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2016	Paydown		41,718	41,718	41,715	41,598		121		121		41,718			0	1,120	07/25/2032	3FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2016	Paydown		36,551	36,551	36,547	36,454		97		97		36,551			0	870	07/25/2032	1FM
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2016	Paydown			89,213	71,112	12,823	58,289			58,289		71,112		(71,112)	(71,112)	2,808	07/25/2032	1FM
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002		06/01/2016	Paydown		167,737	167,737	167,734	167,377		361		361		167,737			0	3,653	11/25/2028	1FM
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL		06/01/2016	Redemption 100.0000		249,011	249,011	249,011	249,011				0		249,011			0	6,655	12/01/2016	1FE
161175 AM 6	Charter Comm Opt Sr Nt 4.908% 07/23/25		05/25/2016	Tax Free Exchange		34,929,890	35,000,000	34,924,918	34,927,504		2,386		2,386		34,929,890			0	1,441,043	07/23/2025	2FE
16162W KK 4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1		06/01/2016	Paydown		1,161,410	1,161,410	1,173,016	1,158,598		2,812		2,812		1,161,410			0	24,701	05/25/2035	1FM
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		06/01/2016	Paydown		9,847	9,847	9,896	9,839		8		8		9,847			0	215	02/25/2035	1FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		06/01/2016	Paydown		70,732	70,732	66,334	68,287		2,445		2,445		70,732			0	1,375	07/25/2035	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		06/01/2016	Paydown		16,331	16,331	16,330	16,308		23		23		16,331			0	311	04/25/2034	1FM
17307G FN 3	Citigroup Mtg Loan Trust RMBS Ser 2004-R		06/01/2016	Paydown		52,952	52,952	49,047	51,439		1,513		1,513		52,952			0	612	05/25/2034	1FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8		06/01/2016	Paydown		246,396	246,396	239,408	240,737		5,659		5,659		246,396			0	5,423	09/25/2035	1FM
17313K AF 8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C		06/01/2016	Paydown		47,913	47,913	48,480	47,925		(12)		(12)		47,913			0	1,254	12/10/2049	1FM
181593 AG 9	Clarke American Term Ln B Nt 3 (Harland		06/17/2016	Redemption 100.0000		3,620,017	3,620,017	3,533,887	3,585,073		34,944		34,944		3,620,017			0	99,718	06/30/2017	4FE
184496 AM 9	Clean Harbors Inc Sr Nt 5.125% 06/01/2		06/23/2016	Tax Free Exchange		9,039,172	9,000,000	9,042,500			(3,328)		(3,328)		9,039,172			0	258,813	06/01/2021	3FE
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2016	Paydown		475,528	600,586	527,220	527,220				0		527,220		(51,692)	(51,692)	14,622	06/25/2037	3FM
19075Q AB 8	Cobank ACB Sub Nt 7.875% 04/16/18		04/15/2016	Call 100.0000		56,000,000	56,000,000	56,000,000	56,000,000				0		56,000,000			0	2,205,000	04/16/2018	1FE
191098 AH 5	Coca-Cola Bottling Co Cons Deb 5.000%		06/15/2016	Maturity		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	225,000	06/15/2016	2FE
20030N AG 6	Comcast Corp Co Gtd Nt 4.950% 06/15/16		06/15/2016	Maturity		3,350,000	3,350,000	3,422,963	3,355,629		(5,629)		(5,629)		3,350,000			0	82,913	06/15/2016	1FE
20173Q AE 1	Greenwich Cap Comm Funding CMBS Ser 2007		06/01/2016	Paydown		362,979	362,979	376,886	364,518		(1,539)		(1,539)		362,979			0	9,455	03/10/2039	1FM
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		06/01/2016	Paydown		603	603	602	602		1		1		603			0	26	08/15/2025	1FM
210805 BU 0	Continental Airlines Inc LBASS EETC Ser		06/16/2016	Paydown		333,398	333,398	330,132	333,047		352		352		333,398			0	13,070	01/02/2018	1FE
210805 DH 7	Continental Airlines Inc LBASS EETC Ser		06/15/2016	Paydown		856,301	856,301	666,170	746,452		109,849		109,849		856,301			0	28,699	12/15/2022	1FE
22357@ AA 9	Cox Tower II PTC Nt 5.409% 01/02/40		06/02/2016	Redemption 100.0000		50,681	50,681	50,681	50,681				0		50,681			0	1,143	01/02/2040	2
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2		06/30/2016	Redemption 100.0000		276,977	276,977	276,977	275,927		1,050		1,050		276,977			0	6,603	06/30/2027	2
22540V XC 1	CS First Boston Mtg Sec Corp RMBS Ser 20		06/27/2016	Paydown		44,375	44,375	44,375	44,375				0		44,375			0	353	08/25/2032	1FM
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2016	Paydown		217,270	217,270	222,431	219,325		(2,055)		(2,055)		217,270			0	4,934	12/25/2033	1FM
22541S D4 7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2016	Paydown		173,648	173,648	174,201	173,277		371		371		173,648			0	4,055	01/25/2043	1FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2016	Paydown		242,432	242,432	245,424	243,625		(1,193)		(1,193)		242,432			0	6,272	08/25/2034	1FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2016	Paydown		194,027	194,027	199,515	196,590		(2,563)		(2,563)		194,027			0	4,840	09/25/2034	1FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2016	Paydown		30,515	30,515	29,638	29,958		15		15		29,973		542	542	813	08/25/2025	3FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2016	Paydown		250,408	250,408	231,928	231,928		18,480		18,480		250,408			0	4,876	10/25/2035	1FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2016	Paydown		135,188	135,188	136,418	135,525		(337)		(337)		135,188			0	3,119	02/25/2035	1FM
225458 BU 1	CS First Boston Mtg Sec Corp RMBS Ser 20		04/01/2016	Paydown		227,270	227,270	229,152	226,628		641		641		227,270			0	3,977	05/25/2028	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)
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		98,585	98,585	97,033	94,097		4,489		4,489		98,585			0	5,044	03/25/2035	1FM
225458 EX 2	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		173,895	173,895	175,335	174,930		(1,035)		(1,035)		173,895			0	4,296	03/25/2035	1FM
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		6,871	6,871	7,038	6,866		5		5		6,871			0	158	02/25/2025	1FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		35,487	35,487	36,192	35,668		(181)		(181)		35,487			0	777	02/25/2020	1FM
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		222,380	222,380	221,929	221,710		670		670		222,380			0	5,093	07/25/2035	1FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		157,243	157,243	154,590	155,828		1,415		1,415		157,243			0	2,794	07/25/2035	1FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		127,673	127,673	125,200	126,595		1,079		1,079		127,673			0	2,909	07/25/2035	1FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		347,809	347,809	344,155	344,155		3,654		3,654		347,809			0	6,975	07/25/2035	1FM
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		99,282	99,282	98,631	98,783		500		500		99,282			0	2,644	10/25/2034	1FM
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		292,491	291,459	282,260	287,957		128		128		288,086		4,405	4,405	6,160	12/25/2020	4FM
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	.	06/01/2016.	Paydown		35,029	35,029	35,144	35,093				0		35,093		(64)	(64)	979	10/25/2026	3FM
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0	.	06/30/2016.	Redemption 100.0000		181,688	181,688	181,688	181,688				0		181,688			0	4,879	09/30/2038	2FE
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490	.	06/15/2016.	Redemption 100.0000		156,447	156,447	156,447	156,447				0		156,447			0	2,928	04/15/2029	2
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	.	06/01/2016.	Paydown		35,512	224,275	92,326	92,326				0		92,326		(56,814)	(56,814)	6,427	07/25/2034	1FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		496,686	208,473	170,111	170,111				0		170,111		326,575	326,575	23,197	02/25/2037	2FM
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	.	06/07/2016.	Redemption 100.0000		444,041	444,041	444,041	444,041				0		444,041			0	10,357	12/07/2021	1
24702N AD 2	Dell International Inc Term Ln C Nt 1	.	04/29/2016.	Redemption 100.0000		1,568,545	1,568,545	1,560,702	1,563,912		4,633		4,633		1,568,545			0	29,614	10/29/2018	2FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	.	06/01/2016.	Paydown		60,631	60,631	60,625	60,502		129		129		60,631			0	1,421	08/15/2030	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	.	06/01/2016.	Paydown		8,679	8,679	8,677	8,673		6		6		8,679			0	195	09/25/2033	1FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	.	06/01/2016.	Paydown		197,906	197,906	201,153	198,188		(282)		(282)		197,906			0	4,192	03/25/2020	1FM
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	.	06/01/2016.	Paydown		41,757	41,757	41,105	41,344		413		413		41,757			0	1,212	05/25/2035	1FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	.	06/01/2016.	Paydown		111,587	111,587	110,729	110,638		950		950		111,587			0	3,283	06/25/2035	1FM
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	.	06/01/2016.	Paydown		60,406	60,406	59,594	59,836		570		570		60,406			0	1,600	06/25/2035	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	.	06/01/2016.	Paydown		68,138	76,008	71,314	71,314				0		71,314		(3,176)	(3,176)	1,744	09/25/2035	2FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	.	06/01/2016.	Paydown		21,425	21,425	21,419	21,646		(221)		(221)		21,425			0	474	12/25/2033	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	.	06/01/2016.	Paydown		5,952	5,952	5,950	6,037		(85)		(85)		5,952			0	120	01/25/2034	1FM
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 0	.	06/27/2016.	Paydown		46,107	46,107	36,550	36,550		9,557		9,557		46,107			0	168	12/25/2042	1FM
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser	.	06/01/2016.	Paydown		179,941	179,941	178,629	178,919		1,022		1,022		179,941			0	7,074	05/18/2026	3AM
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6	.	06/20/2016.	Redemption 100.0000		711,198	711,198	699,660	702,623		8,575		8,575		711,198			0	46,788	06/20/2023	2FE
32027N WN 7	First Franklin Mtg Ln RMBS Ser 2005-FF10	.	06/27/2016.	Paydown		585,141	585,141	559,519	578,465		6,676		6,676		585,141			0	1,838	11/25/2035	1FM
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20	.	06/01/2016.	Paydown		83,624	98,287	91,797	91,797				0		91,797		(8,173)	(8,173)	2,425	09/25/2035	3FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	.	06/01/2016.	Paydown		197,340	307,981	255,736	255,736				0		255,736		(58,396)	(58,396)	10,812	08/25/2037	4FM
32058E AC 7	First Investors Auto Owner Tr LBASS Ser	.	04/15/2016.	Paydown		34,905	34,905	34,903	34,905				0		34,905			0	105	10/15/2018	1FE
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	.	06/01/2016.	Paydown		10,061	10,061	10,284	10,050		11		11		10,061			0	289	12/10/2024	6FM
35645M AM 0	Freedom Trust RMBS Ser 2011-3 Cl M89 0	.	06/01/2016.	Paydown		66,817	66,817	18,939	26,356		463		463		26,820		39,997	39,997	168	09/01/2051	1FM
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	.	06/01/2016.	Paydown		42,720	42,720	46,835	46,929		(4,209)		(4,209)		42,720			0	1,903	07/25/2029	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	.	06/01/2016.	Paydown		83	83	83	83				0		83			0	3	04/25/2029	1FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	.	06/27/2016.	Paydown		351,010	351,010	163,723	163,723				0		163,723		187,287	187,287	898	11/25/2036	1FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	.	06/01/2016.	Paydown		66,002	66,002	66,005	66,002				0		66,002			0	1,842	07/20/2031	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	.	04/01/2016.	Paydown		28,315	28,315	28,314	28,265				0		28,265		50	50	499	04/25/2034	1FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	.	06/01/2016.	Paydown		29,668	29,668	29,668	29,626		42		42		29,668			0	617	06/25/2034	1FM
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	.	06/01/2016.	Paydown		20,594	20,594	20,593	20,584		10		10		20,594			0	383	11/25/2033	1FM
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200	.	06/27/2016.	Paydown		138,109	138,109	101,349	101,349		36,760		36,760		138,109			0	858	10/25/2033	1FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	.	06/27/2016.	Paydown		232,114	232,114	232,114	232,114				0		232,114			0	1,403	11/25/2033	1FM
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200	.	06/27/2016.	Paydown		24,836	24,836	24,836	24,836				0		24,836			0	246	11/25/2033	1FM
362332 AE 8	GS Mortgage Securities Corp CMBS Ser 200	.	06/01/2016.	Paydown		2,093,461	2,093,461	2,097,040	2,091,566		1,896		1,896		2,093,461			0	48,088	11/10/2039	1FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	.	06/01/2016.	Paydown		132,073	132,073	132,259	131,873		200		200		132,073			0	3,709	07/25/2035	1FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	.	06/01/2016.	Paydown		243,383	243,383	241,557	242,082		1,301		1,301		243,383			0	4,467	06/25/2035	1FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	.	06/01/2016.	Paydown		438,416	438,416	422,866	429,313		9,103		9,103		438,416			0	10,447	06/25/2035	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	.	06/01/2016.	Paydown		497,789	497,789	474,344	486,099		11,690		11,690		497,789			0	10,367	06/25/2035	1FM
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	.	06/01/2016.	Paydown		61,222	61,222	61,218	61,064		(4)		(4)		61,061		161	161	1,163	08/25/2034	1FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	.	06/01/2016.	Paydown		112,645	112,645	113,719	112,998		(353)		(353)		112,645			0	2,616	02/25/2035	1FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	.	06/27/2016.	Paydown		35,320	35,320	3,167	3,167				0		3,167		32,153	32,153	12	05/25/2036	1FM
36828Q QG 4	GE Capital Commercial Mortgage CMBS Ser	.	06/01/2016.	Paydown		2,268,439	2,268,439	2,251,869	2,268,439				0		2,268,439			0	52,654	11/10/2045	1FM
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B	.	05/06/2016.	Redemption 100.0020		544,304	544,293	544,293	544,293		11		11		544,304			0	15,606	05/06/2025	1FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	.	06/27/2016.	Paydown		338,384	338,384	315,853	315,853		22,531		22,531		338,384			0	910	06/25/2037	1FM
404122 AN 3	HCA Inc Term Ln B4 Nt 1 3.881% 05/01/1	.	06/30/2016.	Redemption 100.0000		23,838	23,838	23,589	23,716		122		122		23,838			0	406	05/01/2018	3FE
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	.	06/20/2016.	Paydown		233,326	233,326	227,420	229,235		4,091		4,091		233,326			0	646	07/19/2047	1FM
43534# AA 9	Hollander Sleep Products LLC Term Ln 9	.	06/11/2016.	Redemption 100.0000		209,280	209,280	209,280	209,280				0		209,280			0	8,995	10/21/2020	5
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C	.	06/27/2016.	Paydown		866,394	866,394	803,376	803,376				0		803,376		63,018	63,018	2,554	08/25/2036	1FM
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20	.	06/27/2016.	Paydown		154,998	154,998	151,826	152,374		2,624		2,624		154,998			0	705	06/25/2034	1FM
438516 AC 0	Honeywell International Inc Deb 9.500%	.	06/01/2016.	Maturity		5,500,000	5,500,000	5,614,800	5,504,920		(4,920)		(4,920)		5,500,000			0	261,250	06/01/2016	1FE
44701P AV 6	Huntsman International Inc Sr 1st Lien T	.	06/30/2016.	Redemption 100.0000		50,000	50,000	49,500	49,582		418		418		50,000			0	948	09/30/2021	3FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	.	06/30/2016.	Redemption 100.0000		249,886	249,886	249,886	249,886				0		249,886			0	4,136	12/31/2031	1FE
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.8	.	06/27/2016.	Paydown		61,624	61,624	60,325	60,325		1,299		1,299		61,624			0	235	08/25/2035	1FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.	06/01/2016.	Paydown		47,776	47,776	47,772	47,671		105		105		47,776			0	1,038	03/25/2034	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.	06/01/2016.	Paydown		40,790	40,790	40,790	40,701		89		89		40,790			0	938	08/25/2034	1FM
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2	.	05/01/2016.	Paydown			7,054	7,891	(6,866)	5,041	104		5,145		7,891		(7,891)	(7,891)	221	06/25/2031	1FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	.	06/01/2016.	Paydown		159,184	159,184	159,134	158,878		306		306		159,184			0	3,899	04/25/2035	3FM
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C	.	06/01/2016.	Paydown		25,628	99,128	26,194	(10,125)	32,043	4,276		36,319		26,194		(567)	(567)	8,267	06/25/2035	1FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	.	06/01/2016.	Paydown		117,396	136,478	131,794	127,921		3,873		3,873		131,794		(14,398)	(14,398)	4,825	07/25/2035	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
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)
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	.	06/01/2016.	Paydown		312,564	304,089	244,287	240,063		4,223		4,223		244,287		68,277	68,277	5,227	10/25/2035	1FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A	.	06/01/2016.	Paydown		98,079	98,079	92,358	93,655		28		28		93,682		4,397	4,397	2,246	09/25/2033	4FM
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R	.	06/01/2016.	Paydown		118,536	118,536	108,164	117,373		242		242		117,615		921	921	1,850	08/25/2033	1FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	.	06/01/2016.	Paydown		324,601	402,350	281,590	281,590				0		281,590		43,010	43,010	5,765	06/25/2036	1FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	.	06/01/2016.	Paydown		336,829	336,829	318,730	318,563		18,266		18,266		336,829			0	7,243	08/25/2036	1FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	.	06/25/2016.	Paydown		94,052	94,052	73,441	73,441				0		73,441		20,611	20,611	273	11/25/2036	1FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	.	06/01/2016.	Paydown			154,085	131,693	131,484		209		209		131,693		(131,693)	(131,693)	2,291	12/25/2035	1FM
456866 AL 6	Ingersoll-Rand Co Deb 7.200% 06/01/25	.	06/01/2016.	Redemption 100.0000		169,000	169,000	166,480	167,987		1,013		1,013		169,000			0	6,084	06/01/2025	2FE
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4	.	06/01/2016.	Paydown		229,186	229,186	220,752	226,609		2,577		2,577		229,186			0	4,604	09/25/2034	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	.	06/01/2016.	Paydown		67,585	67,585	68,144	67,653		(68)		(68)		67,585			0	1,343	01/25/2035	1FM
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2	.	06/01/2016.	Paydown		257,723	257,723	238,797	252,451		256		256		252,707		5,016	5,016	5,896	09/25/2020	3FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	.	06/01/2016.	Paydown		39,523	39,523	38,869	39,080		443		443		39,523			0	419	11/25/2035	2FM
46625Y Q4 8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	.	06/01/2016.	Paydown		802,697	802,697	734,933	734,933		67,764		67,764		802,697			0	17,506	04/15/2043	1FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	.	06/01/2016.	Paydown		114,131	122,528	111,176	110,355		821		821		111,176		2,955	2,955	3,958	12/25/2035	4FM
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	.	06/01/2016.	Paydown		50,458	55,492	48,790	48,510		281		281		48,790		1,667	1,667	1,597	12/25/2035	1FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	.	06/01/2016.	Paydown		132,167	171,531	142,189	139,354		2,835		2,835		142,189		(10,022)	(10,022)	5,914	03/25/2036	3FM
46628F AF 8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	.	05/01/2016.	Paydown		775,569	775,569	808,410	775,581		(11)		(11)		775,569			0	16,805	04/15/2045	1FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	.	06/01/2016.	Paydown		77,457	77,458	54,430	53,225		1,205		1,205		54,430		23,026	23,026	1,756	01/25/2037	1FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	.	06/01/2016.	Paydown		717,211	736,843	668,807	668,807				0		668,807		48,404	48,404	11,502	09/25/2036	1FM
46636D AC 0	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	.	04/01/2016.	Paydown		2,295,364	2,295,364	2,336,142	2,294,966		398		398		2,295,364			0	37,605	07/15/2046	1FM
471109 AN 8	Jarden Corp Nt 5.000% 11/15/23	.	04/20/2016.	Tax Free Exchange		5,514,974	5,435,000	5,506,250	5,504,449		(3,062)		(3,062)		5,501,386		13,588	13,588	128,326	11/15/2023	3FE
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl	.	06/11/2016.	Paydown		1,121,417	1,121,417	1,125,634	1,121,342		76		76		1,121,417			0	22,998	07/15/2044	1FM
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	.	06/11/2016.	Paydown		819,035	819,035	841,163	822,232		(3,197)		(3,197)		819,035			0	24,619	04/15/2041	1FM
502413 BB 2	L-3 Communications Corp Co Gtd Nt 3.95	.	05/20/2016.	Call 101.4750		4,282,245	4,220,000	4,553,464	4,302,434		(20,189)		(20,189)		4,282,245			0	85,660	11/15/2016	2FE
52109R BM 2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A	.	06/11/2016.	Paydown		204,769	204,769	206,173	204,866		(97)		(97)		204,769			0	5,903	09/15/2045	1FM
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C	.	06/10/2016.	Redemption 100.0000		145,143	145,143	157,398	146,800		(1,657)		(1,657)		145,143			0	4,173	04/10/2017	1
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C	.	06/10/2016.	Redemption 100.0000		95,443	95,443	108,004	96,811		(1,368)		(1,368)		95,443			0	2,569	04/10/2017	1
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	.	06/01/2016.	Redemption 100.0000		324,601	324,601	306,924	317,115		7,486		7,486		324,601			0	6,523	03/01/2023	1
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	.	06/15/2016.	Redemption 100.0000		86,300	86,300	90,341	87,647		(1,347)		(1,347)		86,300			0	2,645	12/15/2021	1
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	.	06/15/2016.	Redemption 100.0000		44,041	44,041	46,190	44,738		(697)		(697)		44,041			0	1,410	01/15/2021	4
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl	.	06/15/2016.	Redemption 100.0000		147,318	147,318	164,659	150,937		(3,619)		(3,619)		147,318			0	5,038	11/15/2018	5*
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	.	06/27/2016.	Paydown		19,107	34,610	16,927	16,927				0		16,927		2,179	2,179	137	09/26/2045	1FM
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	.	06/27/2016.	Paydown		902,363	902,363	843,709	850,811		51,552		51,552		902,363			0	2,652	09/25/2034	1FM
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4	.	06/01/2016.	Paydown		151,796	151,796	143,048	147,160		4,637		4,637		151,796			0	3,444	09/25/2033	1FM
55265K QM 4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2	.	06/01/2016.	Paydown		33,902	33,902	34,665	34,235		(2)		(2)		34,233		(331)	(331)	669	02/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55265K RQ 4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2	.	06/01/2016.	Paydown		33,732	33,732	33,426	33,600		131		131		33,732			0	630	03/25/2018	1FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	.	06/01/2016.	Paydown		10,549	10,549	10,898	10,855		(306)		(306)		10,549			0	308	08/25/2032	1FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	.	06/01/2016.	Paydown		259,757	259,757	260,428	260,252		(12)		(12)		260,240		(484)	(484)	8,128	10/25/2036	3FM
576434 2D 5	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		361,810	447,181	342,476	342,476				0		342,476		19,334	19,334	11,926	03/25/2036	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		112,683	112,683	113,809	113,004		(321)		(321)		112,683			0	2,763	01/25/2035	3FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		43,569	43,569	44,345	43,734		(164)		(164)		43,569			0	998	03/25/2035	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		350,743	350,743	344,852	346,965		15		15		346,980		3,763	3,763	8,122	04/25/2035	1FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		63,874	63,874	63,874	63,874				0		63,874			0	1,288	08/25/2034	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		137,698	137,698	138,773	137,457		241		241		137,698			0	3,224	09/25/2034	1FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		317,475	317,475	303,397	306,270		11,205		11,205		317,475			0	7,202	12/25/2034	1FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		307,435	307,435	298,212	301,619		5,816		5,816		307,435			0	9,546	07/25/2034	1FM
577778 AT 0	May Dept Stores Co Amortiz Deb 9.500%	.	04/15/2016.	Redemption 100.0000		25,000	25,000	30,822	26,461		(1,461)		(1,461)		25,000			0	1,188	04/15/2021	2FE
58528# CX 3	Meijer Inc Sr Secd Nt Ser C 7.710% 10/	.	04/01/2016.	Redemption 100.0000		256,589	256,589	256,589	256,589				0		256,589			0	9,892	10/01/2020	1
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	.	06/01/2016.	Paydown		81,852	81,852	81,819	81,682		(58)		(58)		81,624		228	228	2,535	09/25/2032	1FM
590188 4M 7	Merrill Lynch & Co Inc Sub Nt 6.050% 0	.	05/16/2016.	Maturity		10,000,000	10,000,000	10,365,300	10,018,688		(18,688)		(18,688)		10,000,000			0	302,500	05/16/2016	2FE
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2	.	06/01/2016.	Paydown		1,289	1,289	1,255	1,271		18		18		1,289			0	26	08/25/2036	1FM
59023B AG 9	Merrill Lynch Mortgage Tr CMBS Ser 2006-	.	05/01/2016.	Paydown		15,820,000	15,820,000	15,221,188	15,767,127		52,873		52,873		15,820,000			0	337,507	05/12/2039	1FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39	.	06/30/2016.	Redemption 100.0000		225,201	225,201	225,201	225,201				0		225,201			0	5,225	12/31/2039	2FE
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	.	06/15/2016.	Paydown		38,126	38,126	38,126	38,126				0		38,126			0	902	07/15/2038	2AM
60662W AJ 1	Mitchell International Inc 1st Lien TL N	.	06/30/2016.	Redemption 100.0000		29,700	29,700	29,600			100		100		29,700			0	230	10/11/2020	4FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N	.	04/29/2016.	Tax Free Exchange		29,600	29,700	29,552	29,593		7		7		29,600			0	338	10/11/2020	4FE
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	.	06/27/2016.	Paydown		509,529	509,529	477,684	482,470		27,059		27,059		509,529			0	2,960	09/25/2034	1FM
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2	.	06/01/2016.	Paydown		622,470	622,470	609,342	622,470				0		622,470			0	24,162	10/12/2052	1FM
61745M 5J 8	Morgan Stanley Cap I CMBS Ser 2005-T19 C	.	06/01/2016.	Paydown		551,069	551,069	539,220	455,803		95,266		95,266		551,069			0	11,261	06/12/2047	1FM
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	.	06/01/2016.	Paydown		12,781	12,781	12,781	12,781				0		12,781			0	265	11/25/2018	1FM
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	.	06/01/2016.	Paydown		39,137	39,137	37,284	38,534		603		603		39,137			0	896	11/25/2033	1FM
61749M AV 1	Morgan Stanley Cap I CMBS Ser 2006-T23 C	.	06/01/2016.	Paydown		2,153,873	2,153,873	2,209,823	2,152,318		1,555		1,555		2,153,873			0	52,094	08/12/2041	1FM
61749M AW 9	Morgan Stanley Cap I CMBS Ser 2006-T23 C	.	06/01/2016.	Paydown		10,000,000	10,000,000	10,017,640	9,984,376		15,624		15,624		10,000,000			0	299,920	08/12/2041	1FM
61750C AF 4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C	.	05/01/2016.	Paydown		1,242,300	1,242,300	1,233,324	1,240,190		2,110		2,110		1,242,300			0	28,284	07/12/2044	1FM
61750C AG 2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C	.	06/01/2016.	Paydown		10,000,000	10,000,000	9,072,656	9,909,322		90,678		90,678		10,000,000			0	281,664	07/12/2044	1FM
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16	.	06/01/2016.	Paydown		282,566	282,566	284,116	282,341		225		225		282,566			0	7,911	12/12/2049	1FM
62474U AA 8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C	.	05/01/2016.	Paydown		155,613	155,613	25,113	25,113		130,500		130,500		155,613			0	3,311	05/24/2043	1AM
628530 AW 7	Mylan Inc Sr Nt 1.800% 06/24/16	.	06/24/2016.	Maturity		2,500,000	2,500,000	2,498,547	2,499,699		301		301		2,500,000			0	22,500	06/24/2016	2FE
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	.	06/15/2016.	Call 100.0000		73,773	73,773	73,773	73,773				0		73,773			0	1,630	09/15/2028	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld	.	06/15/2016.	Redemption 100.0000		174,792	174,792	178,127	175,705		(913)		(913)		174,792			0	4,173	01/15/2019	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		2,493	2,493	2,492	2,488		5		5		2,493			0	52	11/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	.	06/01/2016.	Paydown		207,030	207,030	212,270	212,182		(5,152)		(5,152)		207,030			0	3,086	05/25/2054	1FE
65106A AM 5	New Castle Mortgage Sec Trust RMBS Ser 2	.	06/27/2016.	Paydown		2,481,073	2,481,073	2,121,317	2,337,555		143,518		143,518		2,481,073			0	9,717	03/25/2036	1FM
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	.	06/01/2016.	Paydown		17,991	17,991	18,008	17,954		37		37		17,991			0	377	08/25/2033	1FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	.	06/01/2016.	Paydown		36,770	36,770	36,769	36,673		97		97		36,770			0	787	03/25/2034	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	.	06/01/2016.	Paydown		14,573	14,573	14,458	14,501		71		71		14,573			0	377	07/25/2034	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	.	06/01/2016.	Paydown		70,794	70,794	74,864	73,643		(2,850)		(2,850)		70,794			0	1,406	10/25/2034	1FM
65535V HF 8	Nomura Asset Sec Corp RMBS Ser 2005-AP1	.	06/01/2016.	Paydown		84,570	84,570	82,852	84,570				0		84,570			0	2,068	02/25/2035	1FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	.	06/01/2016.	Paydown		7,422	7,422	7,385	7,394		28		28		7,422			0	165	02/25/2035	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	.	06/27/2016.	Paydown		51,675	51,675	25,056	25,056		26,619		26,619		51,675			0	168	04/25/2036	1FM
67773# AE 0	Ohio Valley Electric Corp Sr Nt 5.900%	.	06/15/2016.	Redemption 100.0000		246,688	246,688	248,407	247,734		(1,046)		(1,046)		246,688			0	7,277	02/15/2026	2
67773# AF 7	Ohio Valley Electric Corp Sr Nt 5.900%	.	06/15/2016.	Redemption 100.0000		62,126	62,126	62,126	62,126				0		62,126			0	1,833	02/15/2026	2
67773# AG 5	Ohio Valley Electric Corp Sr Nt 5.900%	.	06/15/2016.	Redemption 100.0000		62,621	62,621	62,621	62,621				0		62,621			0	1,847	02/15/2026	2
681919 AS 5	Omnicom Group Inc Sr Nt 5.900% 04/15/1	.	04/15/2016.	Maturity		29,000,000	29,000,000	32,535,770	29,193,821		(193,821)		(193,821)		29,000,000			0	855,500	04/15/2016	2FE
68210* AC 7	Omega Leasing LLC Sr Nt 5.980% 07/12/1	.	06/24/2016.	Call 100.2616		3,425,243	3,416,308	3,416,308	3,416,308		8,936		8,936		3,425,243			0	143,006	07/12/2016	1
68210* AC 7	Omega Leasing LLC Sr Nt 5.980% 07/12/1	.	04/12/2016.	Redemption 100.0000		95,692	95,692	95,692	95,692				0		95,692			0	2,861	07/12/2016	1
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-	.	06/27/2016.	Paydown		1,019,075	1,019,075	1,004,107	1,005,996		13,079		13,079		1,019,075			0	6,239	10/25/2034	1FM
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt	.	06/30/2016.	Redemption 100.0000		179,673	179,673	180,993	179,957		(285)		(285)		179,673			0	5,300	12/31/2018	2
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	.	06/01/2016.	Paydown		86,365	86,365	80,428	83,447		5		5		83,453		2,912	2,912	1,563	10/25/2033	1FM
74160M KW 1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1	.	06/01/2016.	Paydown		319,790	319,790	310,796	317,862		1,928		1,928		319,790			0	6,702	10/25/2035	1FM
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2	.	06/27/2016.	Paydown		126,822	126,822	126,663	126,720		101		101		126,822			0	484	05/25/2035	1FM
74927# AA 9	RB Investment Associates CTL 7.220% 12	.	06/15/2016.	Redemption 100.0000		36,239	36,239	36,239	36,239				0		36,239			0	1,091	09/15/2028	2
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5	.	06/01/2016.	Paydown		281,619	281,619	282,499	281,439		180		180		281,619			0	6,494	04/25/2035	3FM
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	.	06/01/2016.	Paydown		148,448	177,357	177,801	177,542		(4)		(4)		177,538		(29,090)	(29,090)	4,656	01/25/2037	4FM
75114R AD 7	Residential Accredit Loans Inc RMBS Ser	.	06/27/2016.	Paydown		309,492	309,492	226,039	226,039				0		226,039		83,453	83,453	849	04/25/2036	1FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser	.	06/27/2016.	Paydown		162,242	162,242	139,048	139,048				0		139,048		23,194	23,194	516	08/25/2037	1FM
755920 AF 2	Receipts on Corp Sec Tr ABS Coll Tr Ser	.	05/15/2016.	Redemption 100.0000		41,100	41,100	46,676	41,819		(719)		(719)		41,100			0	1,310	05/15/2017	3AM
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2	.	06/27/2016.	Paydown		197,531	197,531	164,027	64,558	99,469			99,469		164,027		33,504	33,504	501	04/25/2037	1FM
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	.	06/27/2016.	Paydown		68,502	68,502	68,502	68,502				0		68,502			0	583	06/25/2032	1FM
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		101,408	101,408	101,408	101,102		306		306		101,408			0	1,913	02/25/2035	1FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	.	06/01/2016.	Paydown		21,700	21,700	19,042	20,940		761		761		21,700			0	482	05/25/2035	1FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser	.	04/25/2016.	Paydown		36,777	36,777	36,777	36,777				0		36,777			0	107	10/25/2031	1FM
760985 7F 2	Residential Asset Mtg Prod Inc RMBS Ser	.	06/01/2016.	Paydown		36,012	36,919	22,210	22,210				0		22,210		13,802	13,802	767	07/25/2034	1FM
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser	.	06/01/2016.	Paydown		18,389	18,389	18,389	18,346		43		43		18,389			0	353	01/25/2034	1FM
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser	.	06/01/2016.	Paydown		5,263	5,263	5,023	5,152		111		111		5,263			0	84	03/25/2033	1FM
760985 WP 2	Residential Asset Mtg Prod Inc RMBS Ser	.	06/01/2016.	Paydown		54,686	54,686	54,685	54,571		115		115		54,686			0	881	03/25/2033	1FM

Statement as of June 30, 2016 of the **NATIONWIDE LIFE INSURANCE COMPANY**

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 11	12	13	14	15	16	17	18	19	20	21	22
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)
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2016	Paydown		11,355	11,355	11,354	11,327		28		28		11,355			0	249	09/25/2033	1FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser		06/01/2016	Paydown		332,692	331,103	300,784	300,784				0		300,784		31,908	31,908	9,834	04/25/2035	1FM
76110H EU 9	Residential Accredit Loans Inc RMBS Ser		05/01/2016	Paydown		1,165,998	1,165,998	1,159,439	1,160,483		5,515		5,515		1,165,998			0	25,405	06/25/2033	1FM
76110H UV 9	Residential Accredit Loans Inc RMBS Ser		06/01/2016	Paydown		158,577	158,577	153,176	155,047		3,530		3,530		158,577			0	3,999	06/25/2034	1FM
76110H X9 5	Residential Accredit Loans Inc RMBS Ser		06/01/2016	Paydown		664,607	664,607	673,538	663,749		858		858		664,607			0	14,262	03/25/2035	4FM
76110W MC 7	Residential Asset Sec Corp RMBS Ser 2001		06/01/2016	Paydown		10,341	10,341	10,338	10,319		22		22		10,341			0	259	09/25/2031	1FM
76110W MF 0	Residential Asset Sec Corp RMBS Ser 2001		06/01/2016	Paydown		53,915	112,996	60,069	60,069				0		60,069		(6,154)	(6,154)	3,031	09/25/2031	6FM
76110W RQ 1	Residential Asset Sec Corp RMBS Ser 2003		06/01/2016	Paydown		67,935	67,935	67,898	67,780		155		155		67,935			0	1,041	05/25/2033	1FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser		06/01/2016	Paydown		164,120	164,120	156,375	161,621		2,498		2,498		164,120			0	2,967	09/25/2034	1FM
76112B SV 3	Residential Asset Mtg Products RMBS Ser		06/01/2016	Paydown		258,209	258,209	249,666	255,773		2,436		2,436		258,209			0	4,668	09/25/2034	1FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		06/01/2016	Paydown		39,948	57,846	40,645	40,645				0		40,645		(698)	(698)	1,594	06/25/2036	1FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		06/01/2016	Paydown		376,352	438,862	321,159	321,159				0		321,159		55,193	55,193	11,203	09/25/2037	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		06/01/2016	Paydown		199,447	199,177	181,431	178,537		2,893		2,893		181,431		18,016	18,016	6,112	05/25/2037	3FM
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1 6.6		05/15/2016	Redemption 100.0000		154,579	154,579	151,534	153,986		594		594		154,579			0	5,120	05/15/2018	1.
76126C GB 2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1		05/15/2016	Redemption 100.0000		183,386	183,386	170,257	180,939		2,447		2,447		183,386			0	6,075	05/15/2018	2.
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		06/01/2016	Paydown		368,686	391,334	338,751	338,646				0		338,646		30,040	30,040	11,869	06/25/2037	4FM
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		06/01/2016	Redemption 100.0000		185,201	185,201	194,331	189,592		(4,390)		(4,390)		185,201			0	5,352	11/01/2026	2.
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		06/01/2016	Paydown		921	921	929	917		1		1		918		3	3	24	06/25/2028	1FM
80282K AA 4	Santander Holdings USA Sr Nt 4.625% 04		04/19/2016	Maturity		30,000,000	30,000,000	30,373,312	30,024,380		(24,380)		(24,380)		30,000,000			0	693,750	04/19/2016	2FE
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-		06/01/2016	Paydown		139,259	139,259	139,252	138,907		352		352		139,259			0	2,868	06/25/2032	1FM
81441P CE 9	Security Natl Mtg Loan Tr RMBS Ser 2005-		06/01/2016	Paydown		53,229	53,229	53,222	53,229				0		53,229			0	1,044	02/25/2035	1FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		06/01/2016	Paydown		178,793	193,435	182,334	182,334				0		182,334		(3,541)	(3,541)	2,099	02/20/2047	2FM
828807 CX 3	Simon Property Group LP Sr Nt 2.500% 0		06/15/2016	Various		8,701,450	8,500,000	8,493,030			512		512		8,493,542		207,908	207,908	90,486	07/15/2021	1FE
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06		06/30/2016	Redemption 100.0000		36,823	36,823	36,823	36,823				0		36,823			0	990	06/30/2035	2FE
843163 AP 1	Southern IN Gas & Elec Co 1st Mtg Bd 8.		06/01/2016	Maturity		1,600,000	1,600,000	1,531,936	1,597,301		2,699		2,699		1,600,000			0	71,000	06/01/2016	1FE
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser		06/01/2016	Paydown		87,688	87,688	65,926	65,926		21,762		21,762		87,688			0	1,331	02/25/2037	5FM
85231C AB 1	St Louis Fed Office Bldg Tr CTL GSA Gtd		06/15/2016	Redemption 100.0000		107,297	107,297	107,297	107,297				0		107,297			0	2,358	01/13/2019	1.
861832 A# 0	Stonehenge Cap Fund NY LLC ABS Sr Struct		06/15/2016	Redemption 100.0000		10,359	10,359	10,359	10,359				0		10,359			0	436	12/15/2016	1Z
863576 AC 8	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2016	Paydown		58,251	58,251	58,681	58,304		(53)		(53)		58,251			0	1,506	04/25/2035	3FM
863576 BF 0	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2016	Paydown		395,162	395,162	397,570	395,951		(47)		(47)		395,904		(743)	(743)	8,573	05/25/2035	1FM
863576 CJ 1	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2016	Paydown		571,421	571,421	558,034	563,000		8,421		8,421		571,421			0	12,394	05/25/2035	1FM
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004		06/01/2016	Paydown		34,328	34,328	34,623	33,807		521		521		34,328			0	507	10/25/2034	1FM
86359A QK 2	Structured Asset Sec Corp RMBS Ser 2003-		06/01/2016	Paydown		299,375	299,375	299,188	298,867		509		509		299,375			0	6,725	04/25/2033	1FM
86359B 5U 1	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2016	Paydown		43,338	43,338	38,712	38,606				0		38,607		4,731	4,731	1,115	03/25/2035	4FM
86359B G3 9	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2016	Paydown		54,383	54,383	54,358	54,245		138		138		54,383			0	975	10/25/2034	1FM
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2016	Paydown		4,841	4,841	4,840	4,836		5		5		4,841			0	91	03/25/2034	1FM

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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)
86359B MK 4	Structured Asset Sec Corp RMBS Ser 2004-	.	06/01/2016.	Paydown		26,026	26,026	25,164	25,328		698		698		26,026			0	658	03/25/2034	5FM
86359B WR 8	Structured Asset Sec Corp RMBS Ser 2004-	.	06/01/2016.	Paydown		125,894	125,894	126,720	125,988		(94)		(94)		125,894			0	1,404	07/25/2034	1FM
86359B XL 0	Structured Asset Sec Corp RMBS Ser 2004-	.	06/01/2016.	Paydown		66,743	66,743	65,234	65,567		1,175		1,175		66,743			0	1,624	08/25/2034	1FM
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-	.	06/01/2016.	Paydown		79,433	79,433	79,408	79,240		193		193		79,433			0	1,798	09/25/2034	1FM
86359B ZS 3	Structured Asset Sec Corp RMBS Ser 2004-	.	06/01/2016.	Paydown		251,742	251,742	255,361	253,274		(1,532)		(1,532)		251,742			0	5,937	09/25/2034	1FM
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-	.	06/01/2016.	Paydown		143,735	143,735	145,285	144,268		(533)		(533)		143,735			0	4,104	06/25/2035	3FM
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-	.	06/01/2016.	Paydown		45,824	45,824	45,959	45,757		68		68		45,824			0	1,152	12/25/2034	3FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1	.	06/01/2016.	Paydown			(2,417)	(1,679)	(1,679)				0		(1,679)		1,679	1,679	64	11/25/2036	1FM
86363A AA 5	Structured Asset Sec Corp RMBS Ser 2006-	.	06/27/2016.	Paydown		69,381	69,381	13,752	13,752		55,628		55,628		69,381			0	213	01/25/2037	1FM
86765B AE 9	Sunoco Logistics Ptnrs Op LP Nt 6.125%	.	05/15/2016.	Maturity		6,270,000	6,270,000	6,376,715	6,275,535		(5,535)		(5,535)		6,270,000			0	192,019	05/15/2016	2FE
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	.	06/10/2016.	Paydown		1,496,216	1,496,216	1,546,796	1,497,156		(940)		(940)		1,496,216			0	44,214	08/15/2039	1FM
87305Q CA 7	TTX Co Nt 6.050% 06/15/16	.	06/15/2016.	Maturity		3,000,000	3,000,000	2,973,660	2,998,442		1,558		1,558		3,000,000			0	90,750	06/15/2016	1
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	.	06/30/2016.	Redemption 100.0000		172,243	172,243	172,243	172,243				0		172,243			0	5,275	03/30/2023	2FE
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/	.	04/28/2016.	Redemption 100.0000		209,898	209,898	209,898	209,898				0		209,898			0	5,116	09/30/2039	2FE
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200	.	06/12/2016.	Paydown		101,449	101,449	101,449	101,449				0		101,449			0	2,386	10/12/2026	1FE
90211E AF 2	Asset Backed Funding Ctf RMBS Ser 01-AQ1	.	06/01/2016.	Paydown		20,393	20,393	20,355	20,342		52		52		20,393			0	541	11/20/2030	1FM
90216# AA 5	Oakbrook Properties LLC CTL 8.620% 09/	.	06/15/2016.	Redemption 100.0000		90,701	90,701	90,701	90,701				0		90,701			0	2,682	09/15/2018	1
90520G AA 4	Union Bank of California Sub Bk Nt 5.9	.	05/11/2016.	Maturity		4,000,000	4,000,000	3,984,240	3,999,258		742		742		4,000,000			0	119,000	05/11/2016	1FE
908594 A* 5	Union Tank Car Co ABS Sr Sec Nt 6.820%	.	06/01/2016.	Redemption 100.0000		890,125	890,125	890,125	890,125				0		890,125			0	30,353	06/01/2016	1
91530# AA 2	UPenn Building Lease Fin Trust CTL 5.6	.	06/15/2016.	Redemption 100.0000		118,714	118,714	118,714	118,714				0		118,714			0	2,796	10/15/2024	1
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	.	06/15/2016.	Redemption 100.0000		1,181,112	1,181,112	1,177,624	1,180,224		888		888		1,181,112			0	23,162	11/15/2018	1
91740# AA 8	United States of America BIA-2 CTL Alber	.	06/15/2016.	Redemption 100.0000		392,741	392,741	392,741	392,741				0		392,741			0	9,432	10/15/2025	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls	.	06/15/2016.	Redemption 100.0000		163,250	163,250	163,250	163,250				0		163,250			0	3,675	12/15/2026	1
91802M AA 8	Utility Contract Funding LLC Nt 7.944%	.	04/01/2016.	Redemption 100.0000		754,473	754,473	754,058	754,327		146		146		754,473			0	29,968	10/01/2016	2FE
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T	.	06/15/2016.	Redemption 100.0000		126,840	126,840	126,840	126,840				0		126,840			0	2,975	07/15/2031	1
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%	.	06/14/2016.	Redemption 100.0000		206,325	206,325	206,325	206,325				0		206,325			0	4,258	10/14/2031	1
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17	.	06/15/2016.	Redemption 100.0000		18,693	18,693	18,693	18,693				0		18,693			0	333	04/15/2032	1
92343V AV 6	Verizon Communications Inc Sr Nt 6.350	.	04/08/2016.	Call 113.5210		10,216,890	9,000,000	10,094,900	9,702,069		514,821		514,821		10,216,890			0	296,863	04/01/2019	2FE
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	.	06/15/2016.	Redemption 100.0000		46,352	46,352	46,352	46,352				0		46,352			0	1,281	04/15/2022	2
929227 N8 5	Washington Mutual Mtg RMBS Ser 2003-S2 C	.	06/01/2016.	Paydown		30,970	30,970	30,119	30,740		231		231		30,970			0	642	05/25/2018	1FM
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	.	06/01/2016.	Paydown		342,412	342,412	337,356	338,526		3,886		3,886		342,412			0	4,212	10/25/2033	1FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	.	06/01/2016.	Paydown		112,714	112,714	107,642	109,857		2,857		2,857		112,714			0	2,468	06/25/2034	1FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	.	06/01/2016.	Paydown		1,231,188	1,289,502	1,218,851	1,218,851				0		1,218,851		12,337	12,337	13,333	11/25/2036	1FM
92979F AD 2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-	.	06/01/2016.	Paydown		241,616	241,616	257,015	245,939		(4,323)		(4,323)		241,616			0	6,074	05/15/2046	1FM
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	.	06/01/2016.	Paydown		776,342	816,313	679,143	679,143				0		679,143		97,198	97,198	8,618	03/25/2037	1FM

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93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	.	06/01/2016	Paydown		52,507	52,577	48,245	48,245				0		48,245		4,262	4,262	505	11/25/2036	1FM
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		288,474	288,474	290,503	289,722		(1,248)		(1,248)		288,474			0	6,687	03/25/2035	2FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		116,061	116,061	117,077	116,363		(302)		(302)		116,061			0	2,659	03/25/2035	4FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		410,714	410,714	410,405	410,405		310		310		410,714			0	9,470	04/25/2035	3FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		1,059,426	1,059,426	1,051,033	1,051,033		8,392		8,392		1,059,426			0	24,964	05/25/2035	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		431,790	431,790	433,270	432,764		(974)		(974)		431,790			0	10,277	06/25/2035	3FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		148,918	148,918	149,313	148,737		180		180		148,918			0	3,435	06/25/2035	3FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	.	06/01/2016	Paydown		77,350	128,089	100,811	100,811				0		100,811		(23,461)	(23,461)	2,383	05/25/2036	1FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		349,043	380,688	338,784	338,784				0		338,784		10,260	10,260	8,673	08/25/2035	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		17,793	24,009	24,204	24,129		(1)		(1)		24,128		(6,336)	(6,336)	512	10/25/2035	3FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		69,959	80,135	79,071	79,244		3		3		79,246		(9,287)	(9,287)	1,867	01/25/2036	4FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016	Paydown		553,208	666,954	558,407	558,407				0		558,407		(5,199)	(5,199)	15,448	02/25/2036	1FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	.	06/01/2016	Paydown		93,281	92,893	89,641	89,607				0		89,607		3,674	3,674	2,697	11/25/2034	1FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	.	06/01/2016	Paydown		255,942	255,942	165,769	175,649		90,174	9,880	80,294		255,942			0	3,202	09/25/2036	1FM
947074 AJ 9	Weatherford Intl Ltd Co Gtd Nt 6.350%	.	06/17/2016	Call 102.0000		17,513,400	17,170,000	16,455,408	17,039,699		473,701		473,701		17,513,400			0	1,066,305	06/15/2017	4FE
949483 AB 7	WellesStreetLP USPostalCtf GSA CTL Parti	.	05/15/2016	Redemption 100.0000		62,078	62,078	62,078	62,078				0		62,078			0	2,229	11/15/2019	1
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	.	06/01/2016	Redemption 100.0000		14,530	14,530	14,530	14,530				0		14,530			0	403	08/01/2027	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	.	06/15/2016	Redemption 100.0000		92,202	92,202	96,534	95,060		(2,858)		(2,858)		92,202			0	2,720	05/15/2032	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	.	06/10/2016	Redemption 100.0000		24,655	24,655	24,655	24,655				0		24,655			0	683	10/10/2024	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	.	06/01/2016	Redemption 100.0000		154,286	154,286	154,286	154,286				0		154,286			0	4,245	11/01/2022	2
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	.	06/01/2016	Paydown		156,600	156,600	152,943	153,596		3,003		3,003		156,600			0	2,949	04/25/2034	1FM
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	06/01/2016	Paydown		702,715	702,715	604,993	641,468		61,247		61,247		702,715			0	7,805	10/25/2035	1FM
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	06/01/2016	Paydown		142,595	142,595	146,917	146,721		(4,126)		(4,126)		142,595			0	1,677	06/25/2035	1FM
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	06/01/2016	Paydown		340,909	340,909	340,376	339,976		933		933		340,909			0	7,082	04/25/2035	1FM
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	06/01/2016	Paydown		131,277	131,277	133,246	131,907		(630)		(630)		131,277			0	2,758	05/25/2035	1FM
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	06/01/2016	Paydown		1,098,619	1,098,619	1,044,375	1,055,988		42,631		42,631		1,098,619			0	27,199	04/25/2036	1FM
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7	.	06/25/2016	Redemption 100.0000		189,518	189,518	214,092	199,452		(9,935)		(9,935)		189,518			0	7,846	01/25/2023	2
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6	.	06/15/2016	Redemption 100.0000		31,251	31,251	31,251	31,251				0		31,251			0	835	01/15/2032	2
C9413P AP 8	Valeant Pharmaceuticals Inc Term Ln B Nt	G	06/28/2016	Redemption 100.0000		240,424	240,424	236,818	237,916		2,508		2,508		240,424			0	5,262	08/06/2020	3FE
46294* AB 4	Iron Ore Company of Canada Sr Sec Nt 6	I	04/30/2016	Redemption 100.0000		888,889	888,889	888,889	888,889				0		888,889			0	29,333	10/31/2017	2
496902 AJ 6	Kinross Gold Corp Sr Nt 5.125% 09/01/2	I	04/08/2016	Morgan Stanley & Co Inc		3,384,000	3,600,000	3,571,139	3,580,822		826		826		3,581,648		(197,648)	(197,648)	113,775	09/01/2021	3FE
820439 A* 8	ShawCor Ltd Sr Nt Ser A 2.980% 03/31/2	A	04/04/2016	Call 101.0000		4,043,594	4,003,559	4,022,724	4,015,772		27,823		27,823		4,043,594			0	60,979	03/31/2020	2
000000 00 0	Avianca Holdings SA Sr Nt 8.375% 05/10	F	06/03/2016	Direct		195,750	225,000	171,223			3,490		3,490		174,713		21,037	21,037	10,888	05/10/2020	4FE
000000 00 0	Cosan Luxembourg SA Sr Nt 5.000% 03/14	F	06/21/2016	Call 93.0000		767,250	825,000	752,050			15,200		15,200		767,250			0	35,865	03/14/2023	3FE
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt 7.950%	F	05/11/2016	Direct		197,000	200,000	195,968			4		4		195,972		1,028	1,028	221	05/11/2026	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
03938L AU 8	ArcelorMittal Sr Nt 6.500% 03/01/21	R	06/07/2016.	Various		8,253,750	8,000,000	7,663,710	7,842,006		51,380		51,380		7,893,387		360,363	360,363	399,703	03/01/2021	3FE
12657@ AA 7	Calittum I CTL Nt 4.130% 04/01/27	R	04/01/2016.	Redemption 100.0000		280,581	280,581	280,581	280,581				0		280,581			0	5,794	04/01/2027	2
134638 AA 3	Camposol SA Sr Nt 9.875% 02/02/17	F	05/24/2016.	Taxable Exchange		214,741	275,000	272,636	273,574		513		513		274,086		(59,346)	(59,346)	22,253	02/02/2017	5FE
29358Q AA 7	Ensco Plc Sr Nt 4.700% 03/15/21	R	04/05/2016.	Call 69.0000		2,070,000	3,000,000	2,093,610	2,995,159		(23,407)	901,752	(925,159)		2,070,000			0	78,333	03/15/2021	3FE
55314W AC 8	MMC Norilsk Nickel OJSC Sr Nt 6.625% 1	F	05/04/2016.	Direct		376,688	350,000	350,000	350,000				0		350,000		26,688	26,688	12,946	10/14/2022	3FE
71647N AP 4	Petrobras Global Finance Sr Nt 8.375%	F	05/26/2016.	Direct		549,291	554,000	548,471			22		22		548,493		798	798	1,031	05/23/2021	3FE
74041A AA 1	Preferred Term Sec XIII LBASS Flt Rt Nt	R	06/24/2016.	Paydown		239,260	239,260	185,427	191,649		47,611		47,611		239,260			0	1,379	03/24/2034	1FE
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N	R	06/23/2016.	Paydown		443,666	443,666	24,635	2,298	20,648	419,031		439,679		443,666			0	3,528	03/23/2035	6FE
74041W AA 3	Preferred Term Sec XI LBASS Sec Nt 1.3	R	06/24/2016.	Paydown		301,149	301,149	225,862	234,562		66,587		66,587		301,149			0	1,889	09/24/2033	1FE
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl	R	06/23/2016.	Paydown		5,366	5,366	3,981	3,981		1,385		1,385		5,366			0	38	06/23/2035	1AM
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl	R	06/23/2016.	Paydown		332,530	332,530				332,530		332,530		332,530			0	3,491	06/23/2035	6FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt	R	06/22/2016.	Paydown		48,702	48,702	29,221	30,109		18,592		18,592		48,702			0	185	12/22/2035	1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	R	06/30/2016.	Paydown		28,016	28,016	28,024	28,016				0		28,016			0	66	12/22/2035	5AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	R	06/22/2016.	Redemption 100.0000		10,947	10,947	10,947	10,947				0		10,947			0	51	03/22/2038	1FE
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl	R	06/22/2016.	Paydown		83,376	83,376	83,376	83,376				0		83,376			0	387	09/22/2036	1FE
74042W AD 6	Preferred Term Sec Ltd XVIII LBASS Nt Cl	R	06/23/2016.	Paydown		118,649	118,649	53,251		53,251	65,398		118,649		118,649			0	1,160	09/23/2035	6FE
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	R	06/22/2016.	Paydown		17,304	17,304	16,495	16,702		602		602		17,304			0	78	12/22/2036	1FE
741382 AA 3	Preferred Term Sec Ltd XV ABS Combo Nt P	R	06/26/2016.	Paydown		144,883	144,883	82,966	82,966		61,917		61,917		144,883			0	1,568	09/26/2034	1AM
74138N AA 7	Preferred Term Sec Ltd XiX ABS Combo Nt	R	05/11/2016.	Paydown		20,665	20,665	8,585	2,183	6,402	12,080		18,482		20,665			0	49	12/22/2036	6*
74138P AA 2	Preferred Term Sec Ltd XVIII LBASS Combo	R	06/23/2016.	Paydown		22,737	22,737	9,151	1,053	8,098	13,586		21,684		22,737			0		09/23/2035	6*
775371 AG 2	Rohm & Haas Co Amortzg Deb 9.800% 04/1	R	04/15/2016.	Redemption 100.0000		328,750	328,750	334,183	329,931		(1,181)		(1,181)		328,750			0	16,109	04/15/2020	2FE
83363R AA 5	Sociedad Concesionaria Auto Sr Nt 6.22	R	06/15/2016.	Redemption 100.0000		200,000	200,000	200,000	200,000				0		200,000			0	6,223	12/15/2026	2FE
947075 AD 9	Weatherford Intl Inc Gtd Nt 6.000% 03/	R	06/17/2016.	Call 102.5000		9,225,000	9,000,000	9,211,560	9,067,090		157,910		157,910		9,225,000			0	678,000	03/15/2018	4FE
947075 AF 4	Weatherford Intl Inc Gtd Nt 9.625% 03/	R	06/17/2016.	Call 107.0000		48,150,000	45,000,000	48,730,980	46,525,636		1,624,364		1,624,364		48,150,000			0	4,790,938	03/01/2019	4FE
94707V AA 8	Weatherford Intl Ltd Co Gtd Nt 5.125%	R	06/17/2016.	Call 91.5000		7,320,000	8,000,000	8,644,464	8,397,939		(1,077,939)		(1,077,939)		7,320,000			0	549,778	09/15/2020	4FE
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	06/01/2016.	Redemption 100.0000		356,390	356,390	356,390	356,390				0		356,390			0	8,642	03/01/2019	1
G24524 AH 6	Country Garden Hldg Co Sr Nt 7.250% 04	F	06/16/2016.	Direct		182,875	175,000	177,188	177,056		(224)		(224)		176,832		6,043	6,043	8,916	04/04/2021	3FE
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	F	04/28/2016.	Direct		1,049,375	1,150,000	1,150,519	1,150,550		(30)		(30)		1,150,520		(101,145)	(101,145)	52,181	03/01/2023	4FE
G61157 AC 0	MIE Holdings Corp Sr Nt 7.500% 04/25/1	F	06/22/2016.	Direct		677,913	1,000,000	697,500	736,381		29,753		29,753		766,133		(88,221)	(88,221)	50,417	04/25/2019	4FE
G6217E AB 4	MMC Norilsk Nickel OJSC Sr Nt 5.550% 1	F	05/04/2016.	Direct		523,750	500,000	496,875	497,236		173		173		497,409		26,341	26,341	14,492	10/28/2020	2FE
G6501M AA 3	Nexteer Auto Group LTD Sr Nt 5.875% 11	F	06/22/2016.	Direct		836,000	800,000	826,000	823,035		(2,056)		(2,056)		820,978		15,022	15,022	28,983	11/15/2021	3FE
H4777* AA 3	SBM Deep Panuke SA Prvt Pl Sr Nt 3.500	R	06/15/2016.	Redemption 100.0000		2,210,000	2,210,000	2,220,703	2,219,186		(9,186)		(9,186)		2,210,000			0	38,675	12/15/2021	2FE
L7601F AC 5	Pinnacle Acquistion (Paradigm) Term Ln C	R	05/03/2016.	UBS Warburg London		6,838,809	9,650,812	9,520,352	9,573,353		5,951		5,951		9,579,304		(2,740,495)	(2,740,495)	139,829	07/30/2019	4FE
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	R	06/15/2016.	Redemption 100.0000		203,200	203,200	203,200	203,200				0		203,200			0	8,536	09/15/2027	3FE
P19189 AA 0	Camposol SA Sr Nt 9.875% 02/02/17	F	05/24/2016.	Taxable Exchange		645,784	827,000	774,791	611,698		3,575		3,575		780,446		(134,662)	(134,662)	56,453	02/02/2017	5FE
3899999. Total Bonds - Industrial and Miscellaneous						587,779,423	585,707,627	588,066,750	559,839,016	287,988	4,637,979	1,395,955	3,530,012	0	585,359,077	0	2,420,334	2,420,334	21,383,951	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 - Hybrid Securities																					
493739 AJ 5	Kiawah Issuer Tr ABS Stripped Perp Fltg	.	04/20/2016.	Call 75.3176		4,801,500	6,375,000	849,826	3,873,706		927,794		927,794		4,801,500			0		12/31/2020	1
4899999. Total Bonds - Hybrid Securities						4,801,500	6,375,000	849,826	3,873,706	0	927,794	0	927,794	0	4,801,500	0	0	0	0	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates																					
63873@ AE 0	Nationwide Advantage Mtg Nt 5.570% 11/	.	05/10/2016.	Redemption 100.0000		8,298	8,298	8,298	8,298				0		8,298			0		11/16/2019	1
5599999. Total Bonds - Parent, Subsidiaries and Affiliates						8,298	8,298	8,298	8,298	0	0	0	0	0	8,298	0	0	0	0	XXX	XXX
8399997. Total Bonds - Part 4						703,066,613	703,495,645	696,752,665	672,887,207	287,988	4,393,464	1,395,955	3,285,497	0	700,614,040	0	2,452,561	2,452,561	23,574,096	XXX	XXX
8399999. Total Bonds						703,066,613	703,495,645	696,752,665	672,887,207	287,988	4,393,464	1,395,955	3,285,497	0	700,614,040	0	2,452,561	2,452,561	23,574,096	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
55303C 2# 7	MGM Com	.	04/15/2016.	Morgan/JP/Securities - Bonds	185,315.000	12,997,069	XXX	4,546,210	14,176,598	(9,630,387)			(9,630,387)		4,546,210		8,450,859	8,450,859		XXX	A
9099999. Total Common Stocks - Industrial and Miscellaneous						12,997,069	XXX	4,546,210	14,176,598	(9,630,387)	0	0	(9,630,387)	0	4,546,210	0	8,450,859	8,450,859	0	XXX	XXX
9799997 Total Common Stocks - Part 4						12,997,069	XXX	4,546,210	14,176,598	(9,630,387)	0	0	(9,630,387)	0	4,546,210	0	8,450,859	8,450,859	0	XXX	XXX
9799999. Total Common Stocks						12,997,069	XXX	4,546,210	14,176,598	(9,630,387)	0	0	(9,630,387)	0	4,546,210	0	8,450,859	8,450,859	0	XXX	XXX
9899999. Total Preferred and Common Stocks						12,997,069	XXX	4,546,210	14,176,598	(9,630,387)	0	0	(9,630,387)	0	4,546,210	0	8,450,859	8,450,859	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						716,063,682	XXX	701,298,875	687,063,805	(9,342,399)	4,393,464	1,395,955	(6,344,890)	0	705,160,250	0	10,903,420	10,903,420	23,574,096	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/26/2015	09/30/2016		6,610,255	1,953.6300	454,340			495,542		495,542	64,486						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/26/2015	09/30/2016		70,058,855	1,920.0300	1,634,927			1,964,733		1,964,733	369,511						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/20/2016	12/30/2016		6,739,712	2,062.1000		69,393		150,507		150,507	81,114						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/20/2016	12/30/2016		5,586,179	2,008.5200		124,932		267,827		267,827	142,894						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/20/2016	12/30/2016		81,039,650	2,043.9400		847,131		1,756,024		1,756,024	908,893						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/ Index	Citibank NA E57ODZWZ7FF32TWEFA76.	04/14/2016	03/31/2017		2,138,424	1,865.3800		161,019		166,625		166,625	5,606						003
S&P500 Index CALL Spread	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/ Index	Citibank NA E57ODZWZ7FF32TWEFA76.	04/14/2016	03/31/2017		72,474,098	2,059.7400		1,493,432		1,521,200		1,521,200	27,768						003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										2,089,267	2,695,907	0	6,322,457	XXX	6,322,457	1,600,272	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	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			29,121,450		29,121,450	4,587,195						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$01	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2011	03/31/2021		82,500,000	1.0000	5,939,423												003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021		122,622,998	1.0000	13,628,802			36,229,590		36,229,590	4,751,526						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021		119,849,732	1.0000	5,972,229												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021		31,279,731	1.0000	2,085,904												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021		260,318,441	1.0000	12,503,785												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021		40,050,902	1.0000	1,478,291												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021		164,622,464	1.0000	7,546,789												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021		30,036,006	1.0000	1,779,915												003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	05/13/2011	03/31/2021		99,600,000	1.0000	12,141,961			42,942,839		42,942,839	6,132,603						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27.	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 B4TYDEB6GKMZO031MB27.	05/13/2011	03/31/2021		116,930,000	1.0000	7,728,512			0									003

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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, Counterparty or Central 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$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	05/13/2011	03/31/2021		110,990,000	1.0000	11,546,029			0									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	05/13/2011	03/31/2021		55,870,000	1.0000	3,725,128			0									003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		43,645,957	1.0000	4,228,307			64,894,121		64,894,121	10,282,756						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		47,912,468	1.0000	5,488,732			0									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		45,674,171	1.0000	5,961,884			(0)									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		50,747,167	1.0000	6,072,754			(0)									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		48,278,459	1.0000	5,315,245			(0)									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		49,588,299	1.0000	5,346,550			(0)									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		64,638,405	1.0000	8,407,578												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		68,336,862	1.0000	5,777,960			(0)									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		49,630,385	1.0000	7,415,419			0									003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021		33,225,387	1.0000	4,684,979			21,848,377		21,848,377	2,881,649						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021		28,619,692	1.0000	5,961,567			(0)									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021		62,714,088	1.0000	5,653,395			(0)									003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021		40,484,257	1.0000	8,250,100												003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021		33,225,387	1.0000	4,610,839			21,726,175		21,726,175	3,060,220						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021		28,619,692	1.0000	5,590,815												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021		62,714,088	1.0000	5,827,164												003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021		40,484,257	1.0000	8,334,396												003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	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			26,348,090		26,348,090	3,377,063						003

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central 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	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 (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2011	06/30/2021		72,843,370	1.0000	9,184,831			26,638,191		26,638,191	3,232,919						003
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2011	06/30/2021		43,007,665	1.0000	9,494,889												003
Structured Equity Basket Options PUT Options BASKET$01	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2011	06/30/2021		38,997,497	1.0000	9,642,906												003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/17/2011	06/30/2021		205,889,663	1.0000	31,743,840			28,345,949		28,345,949	3,584,810						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/17/2011	06/30/2021		106,762,129	1.0000	16,184,140												003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2011	06/30/2021		297,752,595	1.0000	50,559,502			45,502,885		45,502,885	7,253,091						003
Structured Equity Basket Options PUT Options SAPINDE$X	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2011	06/30/2021		50,065,794	1.0000	6,742,054												003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/09/2011	06/30/2021		169,154,517	1.0000	39,940,499			36,428,503		36,428,503	5,609,555						003
Equity Basket Options PUT - Sellback Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	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			24,591,740		24,591,740	678,493						003
Equity Basket Options PUT - Sellback Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	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			15,720,575		15,720,575	300,827						003
S&P 500 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2016		3,391,758	1,259.3100	197,039			1,274		1,274	(13,368)						003
Equity Basket Options PUT Options (GDDUEAFE ;RU20INTR ;SPTR;SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2016		2,369,891	1,633.2500	206,599			5,784		5,784	(27,310)						003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2016		3,096,722	1,440.1000	189,774			895		895	(13,045)						003
S&P 500 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/23/2007	12/30/2016		2,548,583	1,354.7500	166,355			6,817		6,817	(18,381)						003
Equity Basket Options PUT Options (GDDUEAFE ;RU20INTR ;SPTR;SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/23/2007	12/30/2016		1,164,994	1,724.9800	112,033			14,272		14,272	(19,003)						003

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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)
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/23/2007	12/30/2016		3,858,282	1,523.3300	241,592			12,626		12,626	(33,382)						003
S&P 500 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2017		3,064,231	1,468.9600	220,949			25,308		25,308	(31,568)						003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2017		3,576,733	1,606.5600	324,369			37,653		37,653	(45,505)						003
S&P 500 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/ Index	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG310	07/26/2007	06/30/2017		3,336,705	1,548.9100	352,136			53,906		53,906	(39,831)						003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/ Index	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG310	07/26/2007	06/30/2017		4,175,519	1,691.8600	312,565			102,073		102,073	(59,040)						003
Structured Equity Basket Options PUT Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	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			14,321,324		14,321,324	2,029,038						003
Equity Basket Options PUT - Asian Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/31/2008	09/28/2018		130,114,380	1,743.0102	11,041,100			103,294		103,294	(167,259)						003
Equity Basket Options PUT - Asian Options (GDDUEAFE ;LBUSTRUU ;RU20INTR;SPTR;SPTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/15/2008	09/28/2018		37,175,537	1,743.0102	2,458,400			810		810	(6,446)						003
-	-	-	-	-					-												-	-
0099999. Total-Purchased Options-Hedging Other-Put Options										521,571,728	0	0	435,024,522	XXX	435,024,522	57,287,605	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										523,660,995	2,695,907	0	441,346,979	XXX	441,346,979	58,887,877	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										2,089,267	2,695,907	0	6,322,457	XXX	6,322,457	1,600,272	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										521,571,728	0	0	435,024,522	XXX	435,024,522	57,287,605	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										523,660,995	2,695,907	0	441,346,979	XXX	441,346,979	58,887,877	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	(5.3135 USD)			(159,929)	(0)		(1,588,171)					80,930		100 / 99.9667
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(159,929)	(0)	XXX	(1,588,171)	0	0	0	0	80,930	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	USD (5.5 EUR)			22,165	380,800		351,591		(48,800)			38,551		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	USD (5.5 EUR)			22,165	380,800		351,591		(48,800)			38,551		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	USD (5.5 EUR)			55,982	947,000		884,747		(122,000)			96,304		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	USD (5.5 EUR)			55,982	947,000		884,747		(122,000)			96,304		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	USD (5.5 EUR)			50,716	805,600		847,769		(97,600)			77,754		100 / 100

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central 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 -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		7,872,000	USD (5.5 EUR)			76,073	1,208,400		1,271,653		(146,400)			116,632		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	D (4.7625 EUR)			90,324	1,056,300		1,059,384		(170,800)			8,061		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	D (4.7625 EUR)			92,850	1,085,846		1,089,016		(175,577)			8,287		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	D (4.7625 EUR)			12,903	150,900		151,341		(24,400)			1,152		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	D (4.7625 EUR)			25,807	301,800		302,681		(48,800)			2,303		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	D (4.7625 EUR)			64,517	754,500		756,703		(122,000)			5,758		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		3,816,000	SD (4.694 EUR)			35,731	484,200		488,936		(73,200)			6,820		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		12,363,840	SD (4.694 EUR)			115,767	1,568,808		1,584,152		(237,168)			22,098		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		3,816,000	SD (4.694 EUR)			35,731	484,200		488,936		(73,200)			6,820		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	SD (5.736 EUR)			286,628	10,301,250		9,404,590		(817,400)			526,841		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	ISD (5.78 EUR)			76,908	2,613,750		2,260,893		(207,400)			158,855		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	ISD (4.11 GBP)			55,519	1,609,000		1,672,516		1,425,000			195,879		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AJ0	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2028		29,840,000	ISD (4.53 GBP)			112,113	3,218,000		3,210,381		2,850,000			516,186		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	SD (4.101 GBP)			48,684	1,226,280		1,412,286		940,500			151,258		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	SD (4.101 GBP)			53,110	1,337,760		1,540,676		1,026,000			165,009		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	SD (4.101 GBP)			48,684	1,226,280		1,412,286		940,500			151,258		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	SD (4.101 GBP)			48,684	1,226,280		1,412,286		940,500			151,258		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	GBPLIBBBA3M)			236,330	2,786,854		5,528,328		1,414,524			235,060		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	GBPLIBBBA3M)			132,936	1,567,605		3,109,685		795,670			132,221		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	GBPLIBBBA3M)			590,826	6,967,135		13,820,821		3,536,311			587,651		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	GBPLIBBBA3M)			132,936	1,567,605		3,109,685		795,670			132,221		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AM3	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	ISD (4.51 GBP)			84,849	3,113,100		3,758,112		1,282,500			273,629		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, Counterparty or Central 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 AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7794#AF0	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/11/2014	08/14/2029		20,636,000	ISD (6.28 AUD)			(30,511)	4,243,800		4,662,906		(363,000)			376,485		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AA1	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/25/2014	07/24/2021		19,082,000	ISD (2.67 EUR)			189,431	3,533,600		3,820,347		(341,600)			216,286		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AB9	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/25/2014	07/24/2024		14,993,000	ISD (3.11 EUR)			155,647	2,776,400		3,168,507		(268,400)			214,449		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	3BPLIBBBA6M)			338,074	5,192,600		9,442,827		1,995,000			432,629		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	ISD (3.63 GBP)			211,978	8,709,000		9,670,746		4,275,000			712,656		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AE8	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	ISD (1.65 EUR)			262,277	3,522,600		4,159,097		(463,600)			312,955		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	ISD (4.07 GBP)			92,144	3,310,800		3,973,870		1,710,000			356,486		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/25/2015	09/23/2025		15,750,000	ISD (3.43 GBP)			75,976	2,439,000		2,712,732		1,425,000			241,014		100 / 100
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond -- K3752#AH1	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/09/2015	08/27/2025		24,858,757	JSD (2.35 DKK)			194,424	218,652		(24,402)		(624,735)			378,875		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G1696#BH8	D 1-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	ISD (1.82 EUR)			364,466	665,000		815,301		(854,000)			503,233		100 / 100
Pay Fixed CAD Receive Fixed USD Currency Swap	AFS Bond -- C7051*AA8	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	ISD (3.86 CAD)			3,525	(775,499)		(557,232)		(1,790,554)			407,470		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- 249030C*6	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	ISD (0.86 CHF)			373,477	(1,022,977)		(953,024)		(667,142)			380,698		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 249030C@4	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	ISD (2.05 EUR)			140,481	(705,000)		(618,903)		(366,000)			246,979		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- F1840#AA0	D 1-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	3D (1.839 EUR)			258,642	(747,000)		(1,443,452)		(747,000)			774,058		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	ISD (1.69 EUR)			33,152	166,081		317,323		166,078			180,330		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	ISD (1.69 EUR)			29,048	145,519		278,036		145,519			158,004		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	5,357,152	80,989,628	XXX	101,590,469	0	16,642,196	0	0	9,795,333	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	5,197,222	80,989,628	XXX	100,002,298	0	16,642,196	0	0	9,876,263	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 GDWTXX036O1TB7DW3U69.	01/29/2008	01/31/2018		17,150,000	JSDLIBBBA3M)			314,103	952,375		952,375	(128,186)				108,842		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69.	01/29/2008	01/31/2028		42,540,000	JSDLIBBBA3M)			876,964	14,920,656		14,920,656	3,973,928				729,271		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2008	03/26/2018		3,400,000	JSDLIBBBA3M)			59,090	198,032		198,032	(17,236)				22,560		001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate 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)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2018		3,100,000	M (4.386 USD)			(58,800)	(203,581)		(203,581)	18,072				21,019		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2023		8,170,000	M (4.676 USD)			(166,814)	(1,900,290)		(1,900,290)	(388,244)				107,391		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2028		3,160,000	A3M (4.8 USD)			(66,479)	(1,155,055)		(1,155,055)	(302,234)				54,701		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2038		2,150,000	JSDLIBBBA3M)			45,887	1,235,608		1,235,608	378,967				50,571		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	11/26/2008	11/28/2023		8,000,000	JSDLIBBBA3M)			104,756	1,143,831		1,143,831	454,125				109,686		001
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	JSDLIBBBA3M)			120,210	1,279,836		1,279,836	574,280				137,260		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	01/05/2009	01/07/2024		16,400,000	/I (3.0792 USD)			(201,765)	(2,231,185)		(2,231,185)	(956,560)				226,512		001
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	/I (3.2752 USD)			(214,242)	(4,617,116)		(4,617,116)	(2,598,371)				383,991		001
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	JSDLIBBBA3M)			58,156	123,479		123,479	(5,865)				42,817		001
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	/I (3.4912 USD)			(132,939)	(14,561)		(14,561)	127,430				11,110		001
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	/I (3.7822 USD)			(229,932)	(50,969)		(50,969)	217,443				24,711		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA	E57ODZWZ7FF32TWEFA76	09/14/2009	09/16/2016		7,800,000	/I (3.1582 USD)			(99,880)	(40,250)		(40,250)	92,592				18,154		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA	E57ODZWZ7FF32TWEFA76	09/21/2009	09/23/2016		32,500,000	JSDLIBBBA3M)			430,275	192,384		192,384	(396,110)				78,961		001
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	JSDLIBBBA3M)			183,148	187,814		187,814	(151,770)				47,710		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2026		47,100,000	JSDLIBBBA3M)			770,135	10,785,921		10,785,921	3,543,352				733,145		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2031		31,800,000	JSDLIBBBA3M)			550,651	10,408,398		10,408,398	3,705,644				610,939		001
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	/I (3.2033 USD)			(118,481)	(356,075)		(356,075)	19,996				57,560		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	02/14/2011	02/16/2018		40,100,000	/I (3.2032 USD)			(529,658)	(1,606,016)		(1,606,016)	82,356				257,980		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	02/14/2011	02/16/2026		49,700,000	/I (4.1792 USD)			(898,995)	(12,830,585)		(12,830,585)	(3,756,772)				776,825		001
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	/I (4.3482 USD)			(617,230)	(11,929,040)		(11,929,040)	(3,848,824)				628,014		001
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	JSDLIBBBA3M)			111,429	899,800		899,800	291,216				98,360		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	06/13/2011	06/15/2021		12,900,000	/I (3.0773 USD)			(160,272)	(1,309,364)		(1,309,364)	(435,500)				144,666		001

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 Item(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	CME	KJNXBSWZVIKEX4NFOL81	06/30/2011	07/05/2016		15,700,000	M (2.0113 USD)			(109,137)	(2,404)		(2,404)	103,114				9,251		001
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	M (2.6653 USD)			(80,749)	(303,338)		(303,338)	(36,316)				56,440		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	07/07/2011	07/11/2031		13,100,000	M (3.9603 USD)			(219,244)	(4,195,959)		(4,195,959)	(1,567,974)				255,762		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	07/07/2011	07/11/2041		9,700,000	M (4.0903 USD)			(168,646)	(4,594,967)		(4,594,967)	(1,826,054)				244,406		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	07/07/2011	07/11/2026		12,900,000	M (3.7803 USD)			(204,287)	(2,945,624)		(2,945,624)	(1,030,051)				205,744		001
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	M (3.2883 USD)			(128,411)	(1,086,303)		(1,086,303)	(325,940)				108,429		001
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	M (4.0025 USD)			(3,702,015)	(99,577,994)		(99,577,994)	(40,837,045)				5,506,481		001
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	JSDLIBBBA3M)			47,826	5,145		5,145	(43,191)				9,902		001
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	JSDLIBBBA3M)			124,043	1,026,494		1,026,494	351,721				113,590		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/04/2011	08/08/2016		8,100,000	JSDLIBBBA3M)			35,216	6,577		6,577	(28,847)				13,330		001
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	JSDLIBBBA3M)			19,108	3,757		3,757	(15,595)				7,424		001
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	M (1.1732 USD)			20,238	(7,742)		(7,742)	24,143				20,311		001
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	JSDLIBBBA3M)			50,540	178,126		178,126	88,190				64,030		001
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	JSDLIBBBA3M)			101,549	1,230,874		1,230,874	734,925				145,908		001
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	JSDLIBBBA3M)			52,601	193,579		193,579	79,138				60,621		001
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	JSDLIBBBA3M)			31,740	13,260		13,260	(19,322)				30,370		001
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	JSDLIBBBA3M)			23,024	10,113		10,113	(13,289)				23,732		001
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	JSDLIBBBA3M)			41,076	28,931		28,931	(23,694)				34,439		001
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	JSDLIBBBA3M)			111,946	126,123		126,123	(88,895)				32,294		001
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	M (1.3592 USD)			(41,606)	(30,835)		(30,835)	23,279				35,443		001
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	M (4.2452 USD)			(47,888)	(634,452)		(634,452)	(172,273)				38,473		001
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	JSDLIBBBA3M)			88,890	159,224		159,224	(50,048)				38,123		001

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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 Item(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	JSDLIBBBA3M)	....	....	94,408	183,873	.....	183,873	........(41,212)	....	....	....	48,969	....	001..............
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge............	N/A........	Interest	Citibank NA..........	E57ODZWZ7FF32TWEFA76...	.06/30/2010	.07/02/2025	....	8,900,000	JSDLIBBBA3M)	....	....	124,536	1,614,623	.....	1,614,623	632,443	....	....	....	134,506	....	001..............
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	JSDLIBBBA3M)	....	....	117,061	2,038,197	.....	2,038,197	875,111	....	....	....	148,891	....	001..............
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge............	N/A........	Interest	Citibank NA..........	E57ODZWZ7FF32TWEFA76...	.06/30/2010	.07/02/2040	....	5,300,000	JSDLIBBBA3M)	....	....	81,688	2,035,211	.....	2,035,211	933,002	....	....	....	130,781	....	001..............
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	JSDLIBBBA3M)	....	....	31,137	237,579	.....	237,579	176,004	....	....	....	47,773	....	001..............
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	JSDLIBBBA3M)	....	....	41,219	183,243	.....	183,243	149,088	....	....	....	70,558	....	001..............
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	JSDLIBBBA3M)	....	....	68,535	533,795	.....	533,795	420,165	....	....	....	111,734	....	001..............
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	JSDLIBBBA3M)	....	....	24,712	33,718	.....	33,718	34,847	....	....	....	61,405	....	001..............
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	JSDLIBBBA3M)	....	....	83,068	652,777	.....	652,777	613,055	....	....	....	150,098	....	001..............
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge............	N/A........	Interest	Citibank NA..........	E57ODZWZ7FF32TWEFA76...	.03/28/2013	.04/03/2020	....	10,400,000	/ (1.4482 USD)	....	....	.........(42,951)	.............(212,280)	.....	......(212,280)	......(293,555)	....	....	....	101,552	....	001..............
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	/ (2.4192 USD)	....	....	.........(88,440)	.............(574,272)	.....	......(574,272)	......(260,357)	....	....	....	97,346	....	001..............
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	3M (2.758 USD)	....	....	.........(69,837)	.............(711,723)	.....	......(711,723)	......(367,408)	....	....	....	87,376	....	001..............
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	3M (3.493 USD)	....	....	.......(121,073)	..........(2,320,850)	.....	...(2,320,850)	...(1,100,620)	....	....	....	174,116	....	001..............
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	JSDLIBBBA3M)	....	....	5,497	449	.....	449	6,362	....	....	....	23,851	....	001..............
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	JSDLIBBBA3M)	....	....	84,656	2,232,004	.....	2,232,004	1,070,031	....	....	....	144,858	....	001..............
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	JSDLIBBBA3M)	....	....	22,648	82,726	.....	82,726	65,721	....	....	....	37,823	....	001..............
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	3M (2.145 USD)	....	....	.......(109,074)	.............(709,185)	.....	......(709,185)	......(424,963)	....	....	....	146,014	....	001..............
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	JSDLIBBBA3M)	....	....	118,409	1,647,323	.....	1,647,323	1,623,035	....	....	....	264,273	....	001..............
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	JSDLIBBBA3M)	....	....	83,229	1,542,694	.....	1,542,694	1,469,220	....	....	....	217,572	....	001..............
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	JSDLIBBBA3M)	....	....	604,932	5,498,590	.....	5,498,590	5,851,692	....	....	....	1,201,885	....	001..............
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	/ (0.9075 USD)	....	....	.........(16,855)	...............(27,252)	.....	........(27,252)	........(65,985)	....	....	....	58,749	....	001..............
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	3M (1.577 USD)	....	....	.........(95,628)	.............(510,906)	.....	......(510,906)	......(625,926)	....	....	....	199,839	....	001..............

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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)
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	JSDLIBBBA3M)			605,907	5,515,884		5,515,884	5,851,510				1,201,885		001
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	JSDLIBBBA3M)			606,687	5,529,719		5,529,719	5,851,364				1,201,885		001
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	JSDLIBBBA3M)			880,904	8,420,823		8,420,823	7,955,263				1,635,002		001
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	M (1.672 USD)			(149,916)	(838,576)		(838,576)	(883,335)				284,605		001
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	JSDLIBBBA3M)			878,204	8,392,566		8,392,566	7,955,555				1,635,002		001
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	JSDLIBBBA3M)			879,794	8,420,823		8,420,823	7,955,263				1,635,002		001
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	/ (0.9735 USD)			(30,899)	(55,280)		(55,280)	(96,399)				88,741		001
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	M (1.934 USD)			(556,796)	(5,221,897)		(5,221,897)	(5,221,897)				1,510,524		001
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	M (1.924 USD)			(553,678)	(5,144,779)		(5,144,779)	(5,144,779)				1,513,638		001
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	(222,788)	(67,843,751)	XXX	(67,843,751)	(9,217,998)	0	0	0	26,903,513	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)			(21,233)	(80,635)		(80,635)	9,785					2	006
0929999. Total-Swaps-Hedging Other-Credit Default										0	0	(21,233)	(80,635)	XXX	(80,635)	9,785	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	(244,022)	(67,924,386)	XXX	(67,924,386)	(9,208,213)	0	0	0	26,903,513	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	(382,718)	(67,843,751)	XXX	(69,431,922)	(9,217,998)	0	0	0	26,984,442	XXX	XXX
1169999. Total-Swaps-Credit Default										0	0	(21,233)	(80,635)	XXX	(80,635)	9,785	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	5,357,152	80,989,628	XXX	101,590,469	0	16,642,196	0	0	9,795,333	XXX	XXX
1209999. Total-Swaps										0	0	4,953,200	13,065,242	XXX	32,077,912	(9,208,213)	16,642,196	0	0	36,779,775	XXX	XXX
1399999. Total-Hedging Effective										0	0	5,197,222	80,989,628	XXX	100,002,298	0	16,642,196	0	0	9,876,263	XXX	XXX
1409999. Total-Hedging Other										523,660,995	2,695,907	(244,022)	373,422,593	XXX	373,422,593	49,679,664	0	0	0	26,903,513	XXX	XXX
1449999. TOTAL										523,660,995	2,695,907	4,953,200	454,412,221	XXX	473,424,891	49,679,664	16,642,196	0	0	36,779,775	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

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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, Counterparty or Central 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)

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 15	16	17	18	19	20	21	22
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 Other																					
6	6,130	306,500	S&P 500 Mini Futures Contract	MRVAGLB	D 1-1	dex	09/15/2016.	CME KJNXBSWZVIKEX4NFOL81	06/15/2016.	2,094.1217	2,090.2000	(7,340,708)					1,202,015	1,202,015	26,755,200	1	50
6	106	5,300	S&P 500 Mini Futures Contract	GMABVAGLB	D 1-1	dex	09/15/2016.	CME KJNXBSWZVIKEX4NFOL81	06/15/2016.	2,091.2948	2,090.2000	(127,132)					5,802	5,803	475,000	1	50
6	50	2,500	S&P 500 Mini Futures Contract	EIAVA	D 1-1	dex	09/15/2016.	CME KJNXBSWZVIKEX4NFOL81	06/15/2016.	2,068.0330	2,090.2000	(51,139)					(55,417)	(55,418)	200,000	1	50
6	1,224	122,400	S & P 400 E-MINI	MRVAGLB	D 1-1	dex	09/15/2016.	CME KJNXBSWZVIKEX4NFOL81	06/15/2016.	1,498.7025	1,493.0000	(3,600,210)					697,990	697,990	7,893,000	1	100
6	25	2,500	S & P 400 E-MINI	GMABVAGLB	D 1-1	dex	09/15/2016.	CME KJNXBSWZVIKEX4NFOL81	06/15/2016.	1,491.3680	1,493.0000	(71,250)					(4,080)	(4,080)	260,000	1	100
6	6,178	308,900	MSCI EAFE Mini Index	MRVAGLB	D 1-1	dex	09/15/2016.	ICE 549300HWWR1D8OTS2G29	06/15/2016.	1,610.9017	1,615.2000	(7,345,663)					(1,327,755)	(1,327,756)	31,500,000	1	50
6	85	4,250	MSCI EAFE Mini Index	GMABVAGLB	D 1-1	dex	09/15/2016.	ICE 549300HWWR1D8OTS2G29	06/15/2016.	1,578.6929	1,615.2000	(102,730)					(155,155)	(155,155)	435,000	1	50
6	342	34,200	FUTURE	MRVAGLB	D 1-1	dex	09/15/2016.	ICE 549300HWWR1D8OTS2G29	06/15/2016.	1,168.3357	1,147.4000	(642,611)					716,000	716,000	1,950,000	1	100
6	13	1,300	FUTURE	GMABVAGLB	D 1-1	dex	09/15/2016.	ICE 549300HWWR1D8OTS2G29	06/15/2016.	1,174.9154	1,147.4000	(23,790)					35,770	35,770	75,000	1	100
6	13	26,000	US Treasury 2 YR Note Future	EIAVA	D 1-1	dex	09/15/2016.	CBT 1UAUICTO4EQ4DO6ZH473	06/15/2016.	109.4826	109.6641	(1,705)					(4,718)	(4,718)	8,400	2	2,000
13429999. Total-Short Futures-Hedging Other												(19,306,939)	0	0	0	0	1,110,451	1,110,451	69,551,600	XXX	XXX
1389999. Total-Short Futures												(19,306,939)	0	0	0	0	1,110,451	1,110,451	69,551,600	XXX	XXX
1409999. Total-Hedging Other												(19,306,939)	0	0	0	0	1,110,451	1,110,451	69,551,600	XXX	XXX
1449999. TOTAL												(19,306,939)	0	0	0	0	1,110,451	1,110,451	69,551,600	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	56,038,800	13,512,800	69,551,600
UBS Warburg London	222,750	(222,750)	
Total Net Cash Deposits	56,261,550	13,290,050	69,551,600

(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 5	6	7	Fair Value 8	9	10	11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	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	69,551,600		69,551,600		(19,306,939)		69,551,600	69,551,600
NAIC 1 Designation												
Bank of America Corp.	B4TYDEB6GKMZO031MB27	Y	Y	120,263,258	95,410,974		0	108,100,072		0	1,112,714	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	86,299,000	105,991,055	(80,635)	19,611,420	111,002,215	(80,635)	24,622,580	1,051,414	1,051,414
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	500,000	671,577	(747,000)	0	821,878	(1,443,452)	0	1,290,621	715,198
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	182,177,900	176,065,715	(2,756,006)	0	177,686,879	(2,381,689)	0	3,136,084	0
Credit Suisse Intl	E58DKGMJYYYJLN8C3868.	Y	Y	17,893,000	24,619,125	(6,538,783)	187,342	24,619,125	(8,126,954)	0	2,239,927	2,239,927
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	12,862,000	24,757,710	(12,285,116)	0	24,516,943	(12,285,116)	0	2,517,248	2,127,842
Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	Y	Y	33,813,000	50,194,326	(17,382,224)	0	50,194,326	(17,382,224)	0	1,240,549	239,651
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y		28,931		28,931	28,931		28,931	34,439	34,439
JPMorgan Chase & Co.	7H6GLXDRUGQFU57RNE97	Y	Y	68,515,000	64,099,098		0	65,252,139	(24,402)	0	1,427,110	0
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653.	Y	Y	76,000	62,962		0	62,962		0		0
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y		6,778,537	(105,295,974)	0	7,441,607	(105,295,974)	0	6,896,087	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	535,000	899,800	(303,338)	61,462	899,800	(303,338)	61,462	154,800	154,800
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	1,176,000	1,341,862	(50,969)	114,893	1,341,862	(50,969)	114,893	156,958	156,958
Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	Y	Y		4,634,632		4,634,632	4,634,632		4,634,632		0
0299999. Total NAIC 1 Designation				524,110,158	555,556,304	(145,440,047)	24,638,679	576,603,372	(147,374,754)	29,462,498	21,257,950	6,720,227
NAIC 2 Designation												
Citigroup Fin Products Inc.	MBNUM2BPBDO7JBLYG310	Y	Y		155,979		155,979	155,979		155,979		0
Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	Y	Y	15,100,500	17,108,639	(3,258,927)	0	17,108,639	(3,258,927)	0	1,071,795	0
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	4,347,000	4,431,208		84,208	4,331,517		0	228,347	228,347
0399999. Total NAIC 2 Designation				19,447,500	21,695,826	(3,258,927)	240,187	21,596,135	(3,258,927)	155,979	1,300,142	228,347
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	24,959,497	48,441,910	(22,582,845)	899,568	48,441,910	(22,582,845)	899,568	14,221,683	14,221,683
0999999. Gross Totals				568,517,155	695,245,639	(171,281,818)	95,330,034	646,641,417	(192,523,464)	30,518,045	106,331,375	90,721,857
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					695,245,639	(171,281,818)						

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								
CBT Futures 1UAUICTO4EQ4DO6ZH473	Cash		Cash	8,400		8,400		I
CME Futures KJNXBSWZVIKEX4NFOL81	Cash		Cash	35,583,200		35,583,200		I
ICE Futures 549300HWWR1D8OTS2G29	Cash		Cash	33,960,000		33,960,000		I
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54	Cash		Cash	65,466,000		65,466,000		V
Wells Fargo - CME KJNXBSWZVIKEX4NFOL81	Cash		Cash	1,786,133		1,786,133		I
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54	Securities	912833 KL 3	U S Treasury Principal Strips	14,397,168	14,437,000	13,749,232	09/15/2016.	V
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54	Securities	912833 KQ 2	U S Treasury Principal Strips	24,756,000	25,000,000	22,368,816	09/15/2016.	V
Wells Fargo - CME KJNXBSWZVIKEX4NFOL81	Securities	912810 PV 4	Phillip Morris Intl Sr Nt	13,035,912	12,000,000	12,254,698	09/15/2016.	I
0199999. Totals				188,992,813	51,437,000	185,176,478	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	86,299,000	86,299,000	XXX		V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	500,000	500,000	XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	182,177,900	182,177,900	XXX		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	17,893,000	17,893,000	XXX		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86	Cash		Cash	12,862,000	12,862,000	XXX		V
Goldman Sachs International Ltd - OTC W22LROWP2IHZNBB6K528	Cash		Cash	33,813,000	33,813,000	XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	68,515,000	68,515,000	XXX		V
Merrill Lynch Capital Services - OTC GDWTXX036O1TB7DW3U69	Cash		Cash	15,100,500	15,100,500	XXX		V
Morgan Stanley & Co International Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	76,000	76,000	XXX		V
Royal Bank of Scotland PLC - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	4,347,000	4,347,000	XXX		V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	535,000	535,000	XXX		V
UBS AG - OTC WAM6YERMS7OXFZUOY219	Cash		Cash	1,176,000	1,176,000	XXX		V
Wells Fargo - CME KJNXBSWZVIKEX4NFOL81	Cash		Cash	24,959,497	24,959,497	XXX		V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3138NY FU 4	FNMA Pool #AR1978	16,274,568	15,647,314	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128ME DM 0	FHLMC Gold Pool #G15308	15,700,854	14,870,950	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	36179R LP 2	GNMA Pool #MA3034	9,441,595	9,723,263	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3138LU SQ 9	FNMA Pool #AO4126	9,203,339	8,849,518	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128MD M7 5	FHLMC Giant Pool #G14682	8,830,865	8,517,398	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128M7 R3 2	FHLMC Giant Pool #G05606	8,763,881	7,993,222	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3136AD XV 6	FNMA REMIC Ser 2013-26 Cl NE	7,345,917	6,954,944	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128MM SD 6	FHLMC Giant Pool #G18515	7,175,313	6,929,241	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128MM MQ 3	FHLMC Giant Pool #G18366	5,357,851	5,054,319	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	31413X VG 5	FNMA Pool #958815	5,028,157	4,820,000	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128PT UX 1	FHLMC Pool #J14198	4,837,221	4,564,144	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	31419A MS 3	FNMA Pool #AE0368	4,423,340	4,171,070	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3137BC EH 7	FHLMC REMIC Ser 4369 Cl AB	3,120,825	2,997,859	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	38376P AV 2	GNMA REMIC Ser 2009-121 Cl VN	3,086,653	2,959,297	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3134G3 JM 3	FHLMC Nt	2,743,496	2,657,000	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	31381Q GP 5	FNMA Pool #467406	2,509,624	2,511,000	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	31359M Z2 2	FNMA Nt	1,891,826	1,864,000	XXX	09/15/2016.	V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Securities	3128PS 2S 5	FHLMC Gold Pool #J13485	1,643,118	1,550,524	XXX	09/15/2016.	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	3137AM NN 3	FHLMC REMIC Ser 4012 Cl JK	1,100,772	987,991	XXX	09/15/2016	V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3128MM LA 9	FHLMC Giant Pool #G18320	957,703	1,445,689	XXX	09/15/2016	V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3138L4 PJ 6	FNMA Pool #AM4024	826,342	720,585	XXX	09/15/2016	V
0299999. Totals					568,517,155	564,043,225	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	478,319	706,223	07/25/2036...
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1FM	131,328	131,328	08/25/2036...
14453F AB 5	Carrington Mtg Loan Tr RMBS Ser 2006-NC2		1FM	11,570	11,595	06/25/2036...
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3		5FM	8,031	14,374	03/25/2036...
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			629,248	863,520	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			629,248	863,520	XXX
6299999.	Total - Residential Mortgage-Backed Securities			629,248	863,520	XXX
6599999.	Subtotal - Bonds			629,248	863,520	XXX
Cash Equivalents (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			186,636,507	186,636,507	07/01/2016...
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			186,636,507	186,636,507	XXX
9999999.	Totals			187,265,755	187,500,027	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....15,493,766 Book/Adjusted Carrying Value $.....15,498,738
2. Average balance for the year: Fair Value $.....203,207,258 Book/Adjusted Carrying Value $.....203,457,087
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....142,924 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $.....706,223 NAIC 5: $.....14,374 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	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									
Bank of America	Charlotte, NC					(469,255)	(840,345)	(248,768)	XXX
Bank of New York Mellon	New York, NY					4,784,850	3,239,087	6,785,900	XXX
Huntington Bank	Columbus, OH					(804,426)	(656,552)	(301,372)	XXX
JPMorgan Chase	New York, NY					(82,931,141)	(98,843,967)	(90,253,701)	XXX
US Bank	Minneapolis, MN					516,487	715,746	426,257	XXX
Wachovia	Charlotte, NC					168,345	457,674	370,144	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					1,024,573	900,432	655,820	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			282,166	298,493	339,186	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(77,428,401)	(94,729,432)	(82,226,534)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(77,428,401)	(94,729,432)	(82,226,534)	XXX
0599999. Total Cash		XXX	XXX	0	0	(77,428,401)	(94,729,432)	(82,226,534)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE